



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	9.8523	9.8076	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.9177	9.8722	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	15.0961	15.1123	0.0000	0.0000	0	0.00
Jan 2018	DAEU	Future	151,647	15.2264	15.2299	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	15.2746	15.2778	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	0	15.3164	15.3193	0.0000	0.0000	96,361	1,478,389,734.20
Mar 2018	DAEU	Future	63	15.3640	15.3668	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.4085	15.4116	0.0000	0.0000	0	0.00
			<u>152,557</u>					<u>96,361.00</u>	<u>1,478,389,734.20</u>
									593 122.00
									8 858 825 257.00
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	673.8570	674.6500	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	24.1650	26.7119	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1185.1107	1187.2326	0.0000	0.0000	113,101	0.00
			<u>209,797</u>					<u>113,101.00</u>	<u>0.00</u>
		<b>Total</b>	<b>362,354</b>					<b>209,462.00</b>	<b>1,478,389,734.20</b>
									1 353 912.00
									8 858 825 257.00
<b>Future</b>									
Jan 2018	DAGB	Future	10	17.1919	17.1140	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	17.2832	17.2041	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.3263	17.2474	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>65</b>					<b>0.00</b>	<b>0.00</b>
									53 575.00
									878 926 331.50
<b>Future</b>									
Dec 2017	DAUS	Future	0	12.7400	12.7310	0.0000	0.0000	60	764,400.00
Dec 2017	DAUS	Future	916	12.7420	12.7311	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2017	DAUS	Future	1,000	12.7420	12.7248	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	195	12.7523	12.7351	0.0000	0.0000	436	5,547,446.00
Jan 2018	DAUS	Future	220	12.7621	12.7453	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,126	12.7642	12.7473	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.7682	12.7514	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	574	12.7743	12.7575	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	12.7764	12.7595	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.7804	12.7636	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	12.7947	12.7779	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	144,845	12.8067	12.7898	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	12.8318	12.8149	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	10	12.8357	12.8187	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	1,000	12.8608	12.8437	0.0000	0.0000	85,716	1,101,664,890.00
Mar 2018	DAUS	Future	5,397	12.8893	12.8722	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	12.9158	12.8988	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.9655	12.9484	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	12.9769	12.9598	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.9979	12.9808	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	13.0361	13.0189	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	13.0914	13.0741	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	13.0970	13.0797	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	13.1303	13.1131	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,500	13.1377	13.1205	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	13.1396	13.1224	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	13.1507	13.1335	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	13.1748	13.1577	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	13.2081	13.1911	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	13.2600	13.2431	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	13.3102	13.2931	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	13.3177	13.3005	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	13.3456	13.3283	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	13.5202	13.5017	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	14.6163	14.5919	0.0000	0.0000	0	0.00
			<u>250,939</u>					<u>86,212.00</u>	<u>1,107,976,736.00</u>
									<u>7 247 439.00</u>
									<u>88 132 523 186.40</u>

Option

Dec 2017	DAUS	13.10 Put	100	368.9668	390.4496	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.56 Call	100	1.6865	2.0144	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	0.1336	0.0143	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	0.0615	0.0009	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	20,000	512.9125	528.9570	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	471.0804	487.9670	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	0.4670	0.4783	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	14.88 Call	1,000	0.3660	0.3662	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.72 Put	427	146.4760	160.5609	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.83 Call	427	150.5420	150.0219	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	749.1957	767.2456	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	11.6945	12.6320	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	4.4360	4.9573	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1130.2007	1147.8986	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	232.2634	248.9056	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	474.3462	493.5358	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	544.9835	564.3856	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	561.1119	580.5441	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	585.5771	605.0453	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	669.2899	688.8043	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	25.5819	27.1497	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	20.4377	21.7852	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	11.9599	12.9240	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	126.5738	140.1263	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	387.9728	406.6112	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	468.6324	487.7472	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	2.0450	2.3342	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	1.6333	1.8614	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	1.6603	1.8708	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	1.6752	1.8807	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	513.3318	532.7542	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1024.6456	1043.7663	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	486.5663	505.9805	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1080.0984	1099.3571	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	4.6701	5.2040	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	979.3539	999.0628	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1115.5157	1135.0701	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1394.9844	1414.0477	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	86.8344	90.2751	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1369.7306	1389.5841	0.0000	0.0000	87,814	0.00
Mar 2018	DAUS	13.40 Put	100,000	694.7445	715.1796	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2099.8877	2117.5180	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	31.5439	31.8896	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1040.8784	1058.4335	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	58.7993	59.4004	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	39.8712	40.1850	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	340.9771	351.9866	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1090.4790	1108.0722	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	48.4017	48.7152	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>		
May 2018	DAUS	12.75 Put	11,000	349.6462	360.7033	0.0000	0.0000	0	0.00		
May 2018	DAUS	14.50 Put	11,000	1633.1837	1650.9970	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.76 Call	11,000	45.7895	46.1669	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	1045.6600	1062.7705	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.43 Call	500	78.9116	79.3938	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	51.9260	50.9271	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	1049.9516	1066.7051	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	96.5560	96.9160	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	70.6727	71.1058	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	1357.8146	1374.4786	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1571.9196	1588.8312	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	115.3949	115.2344	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	102.6450	102.1507	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1054.7220	1070.5986	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	115.2975	115.0420	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	89.5294	88.6091	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	233.3780	238.7105	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1100.3105	1116.1070	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	102.5970	101.8010	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1058.9275	1073.7898	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	132.3224	131.4859	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	106.2555	105.0369	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1061.7580	1076.0375	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	147.5961	146.5026	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	119.9407	118.5717	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1064.5191	1078.1341	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	166.3864	164.7371	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	138.2181	136.4507	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	160.6973	161.1989	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1106.3794	1120.0491	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	150.9630	150.6466	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1066.7161	1079.7120	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	178.7138	179.2745	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	147.7791	148.5518	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	967.2233	979.4234	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	277.8119	275.5594	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1068.9936	1083.5564	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	195.0651	195.9263	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	158.9780	155.8359	0.0000	0.0000	0	0.00		
			<u>924,657</u>					<u>87,814.00</u>	<u>0.00</u>	<u>16 281 063.00</u>	<u>0.00</u>
	<b>Total</b>		<b>1,175,596</b>					<b>174,026.00</b>	<b>1,107,976,736.00</b>	<b>23 528 502.00</b>	<b>88 132 523 186.40</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Mar 2018	EUUS	Future	15	1.1923	1.1941	0.0000	0.0000	0	0.00		
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>649 125.00</u>	<u>7 293 499 720.00</u>
		<b>Total</b>	<b>15</b>					<b>0.00</b>	<b>0.00</b>	<b>649 125.00</b>	<b>7 293 499 720.00</b>
<b>Future</b>											
Mar 2018	ZAAD	Future	17,243	9.9448	9.8991	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	5,012	10.0774	10.0310	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.3333	10.2860	0.0000	0.0000	0	0.00		
			<u>33,067</u>					<u>0.00</u>	<u>0.00</u>	<u>3 514 100.00</u>	<u>30 355 375 662.90</u>
		<b>Total</b>	<b>33,067</b>					<b>0.00</b>	<b>0.00</b>	<b>3 546 477.00</b>	<b>30 355 375 662.90</b>
<b>Future</b>											
Mar 2018	ZACA	Future	250	10.1592	10.1234	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>124 903.00</u>	<u>1 229 432 717.10</u>
		<b>Total</b>	<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>124 903.00</b>	<b>1 229 432 717.10</b>
<b>Future</b>											
Mar 2018	ZAEU	Future	94,629	15.3767	15.3795	15.3772	15.3482	140,018	2,157,046,580.50		
Jun 2018	ZAEU	Future	6,965	15.6785	15.6804	0.0000	0.0000	1,150	18,001,755.00		
Sep 2018	ZAEU	Future	5,417	15.9836	15.9858	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	16.2848	16.2868	0.0000	0.0000	0	0.00		
			<u>109,937</u>					<u>141,168.00</u>	<u>2,175,048,335.50</u>	<u>13 568 079.00</u>	<u>192 537 789 861.20</u>
<b>Option</b>											
Mar 2018	ZAEU	15.05 Put	5,648	257.3924	261.5081	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	19,510	279.2510	283.5826	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.39 Put	0	1158.4870	1161.5839	0.0000	0.0000	174,600	0.00		
Mar 2018	ZAEU	16.50 Call	643	129.0115	134.4511	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	75.5580	79.1912	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	51.8001	51.0728	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	64.4218	63.8379	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	399.9302	401.1511	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1136.2528	1139.5127	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	90.2248	92.1265	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	19.5472	21.4802	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	139.0875	137.1440	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	711.2178	714.9419	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	797.8264	802.1817	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	150.5653	155.8294	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	71.1396	74.3260	0.0000	0.0000	0	0.00		
			<u>686,319</u>					<u>174,600.00</u>	<u>0.00</u>	<u>6 833 429.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>796,256</b>					<b>315,768.00</b>	<b>2,175,048,335.50</b>	20 401 508.00	192 537 789 861.20	
<b>Future</b>												
	Mar 2018	ZAFR	Future	1,215	13.1282	13.1103	0.0000	0.0000	0	0.00		
				<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	605 450.00	6 457 755 273.50
			<b>Total</b>	<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	605 450.00	6 457 755 273.50
<b>Future</b>												
	Mar 2018	ZAGB	Future	208,780	17.3386	17.2597	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	Future	7,360	17.6299	17.5501	0.0000	0.0000	0	0.00		
	Sep 2018	ZAGB	Future	4,164	17.9193	17.8386	0.0000	0.0000	0	0.00		
	Dec 2018	ZAGB	Future	886	18.2028	18.1200	0.0000	0.0000	1,772	32,191,215.20		
				<u>221,190</u>					<u>1,772.00</u>	<u>32,191,215.20</u>	9 736 717.00	162 943 546 695.40
<b>Option</b>												
	Mar 2018	ZAGB	17.00 Put	500	365.2257	404.3571	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	120.0611	114.8459	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	37.3390	34.8099	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	719.7116	763.6105	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	162.0364	155.8538	0.0000	0.0000	0	0.00		
				<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	1 774 113.00	0.00
			<b>Total</b>	<b>224,690</b>					<b>1,772.00</b>	<b>32,191,215.20</b>	11 510 830.00	162 943 546 695.40
<b>Future</b>												
	Mar 2018	ZAJY	Future	195	0.1144	0.1142	0.0000	0.0000	0	0.00		
				<u>195</u>					<u>0.00</u>	<u>0.00</u>	953 380.00	10 624 138 217.80
			<b>Total</b>	<b>195</b>					<b>0.00</b>	<b>0.00</b>	953 380.00	10 624 138 217.80
<b>Future</b>												
	Jun 2018	ZAKS	Future	1,145	0.1225	0.1229	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1218	0.1229	0.0000	0.0000	0	0.00		
				<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	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	3.2981	3.2881	0.0000	0.0000	0	0.00		
				<u>433</u>					<u>0.00</u>	<u>0.00</u>	238 189.00	860 554 603.00
			<b>Total</b>	<b>433</b>					<b>0.00</b>	<b>0.00</b>	238 189.00	860 554 603.00
<b>Future</b>												
	Mar 2018	ZAUM	Future	439	12.8969	12.8798	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUM	Future	86	13.0705	13.0532	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			525					0.00	0.00
									145 647.00
									167 469 985 390.00
		<b>Total</b>	<b>525</b>					<b>0.00</b>	<b>0.00</b>
									150 170.00
									167 469 985 390.00
<b>Future</b>									
Mar 2018	ZAUS	Future	995,056	12.8969	12.8798	12.9000	12.8632	3,259	41,988,000.10
Jun 2018	ZAUS	Future	173,737	13.0705	13.0532	0.0000	0.0000	936	12,212,620.00
Sep 2018	ZAUS	Future	4,997	13.2396	13.2226	0.0000	0.0000	100	1,325,450.00
Dec 2018	ZAUS	Future	11,000	13.4033	13.3857	0.0000	0.0000	0	0.00
			<u>1,184,790</u>					<u>4,295.00</u>	<u>55,526,070.10</u>
									<u>163 475 156.00</u>
									<u>1 924 977 934 812.90</u>
<b>Option</b>									
Mar 2018	ZAUS	12.00 Put	228,000	55.1515	56.9320	0.0000	0.0000	35,000	0.00
Mar 2018	ZAUS	12.13 Put	5,460	76.9023	80.8856	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	102.1856	108.7420	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	133.6930	141.7178	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	146.5440	155.1171	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	181.9968	191.9619	0.0000	0.0000	500	0.00
Mar 2018	ZAUS	12.57 Put	3,000	209.6615	220.6040	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	464.1498	459.7678	0.0000	0.0000	5,500	0.00
Mar 2018	ZAUS	12.70 Put	2,000	267.2498	279.9678	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	327.4344	341.7041	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	394.7488	410.3326	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	347.6481	346.2175	0.0000	0.0000	13,200	0.00
Mar 2018	ZAUS	13.00 Put	100,016	431.3749	447.4514	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	260.5329	260.8740	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	563.6329	581.0740	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	570.6267	588.1264	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	577.6546	595.2118	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	45,478	598.9418	616.6634	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	649.7448	667.8157	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	218.8839	219.9892	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	694.4884	712.8251	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	709.6386	728.0563	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	183.9358	185.6107	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	787.0358	805.8107	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	7,200	802.8283	821.6677	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	866.7260	885.6968	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	152.4154	154.3236	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	145.3807	147.3053	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	981.7819	1000.8168	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	135.4531	137.3890	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	130.7537	132.6934	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1066.3982	1085.4333	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	13.91 Put	7,000	1126.6997	1145.7174	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	110.9794	112.8905	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1144.0794	1163.0905	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1161.5213	1180.5250	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1187.8033	1206.7942	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	102.3002	104.1817	0.0000	0.0000	1,000	0.00
Mar 2018	ZAUS	14.02 Call	55	99.9558	101.8255	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1249.6447	1268.5995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	94.3411	96.1826	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	89.0638	90.8734	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1348.1726	1367.0530	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1366.2499	1385.1159	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	81.2730	83.0256	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1402.1112	1420.9649	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	59.3018	61.0271	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	57.6032	59.3221	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	56.7715	58.4857	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1646.6540	1665.4514	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	52.7758	54.4687	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1655.8758	1674.6687	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1674.3529	1693.1356	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	49.7700	51.4418	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	47.6222	49.2761	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	45.5604	47.1963	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	36.4508	37.9818	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	30.8956	32.3383	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	29.0829	30.4926	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	28.6460	30.0468	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	26.9595	28.3259	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	24.9840	26.3080	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	21.1156	22.3432	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	16.7589	17.8564	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	12.2836	13.2149	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	11.5401	12.4401	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	11.3095	12.1337	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	10.9750	11.6794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	10.3273	10.7674	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	10.0917	10.4146	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	25.1632	25.1923	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	48.5926	49.8930	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	114.0626	117.9599	0.0000	0.0000	500	0.00
Jun 2018	ZAUS	12.12 Put	372	142.9442	147.6409	0.0000	0.0000	0	0.00



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Jun 2018	ZAUS	12.25 Put	84,749	179.3340	184.9603	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	194.7860	200.7850	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	228.1697	234.9292	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	266.1502	273.9281	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	376.1274	386.5119	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	484.5124	497.0547	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	506.7335	519.6794	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	535.1966	548.6308	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	607.5241	621.7147	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	626.2506	640.6191	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	638.8722	653.3571	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	690.4363	705.3769	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	798.4999	814.2654	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	812.4465	828.3061	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	826.4864	842.4384	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	927.2719	943.8353	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1009.4468	1026.3235	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1047.6258	1064.5784	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1055.3199	1072.2835	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1070.7598	1087.7514	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1078.5054	1095.5106	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1125.3625	1142.4411	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1204.8213	1222.0061	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1285.8771	1303.1419	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1410.1813	1427.5448	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	187.8244	188.0102	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	164.1292	164.3653	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	152.3797	152.6289	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	132.5059	0.0000	0.0000	0.0000	500	0.00
Jun 2018	ZAUS	15.11 Call	760	122.3193	122.5778	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	119.6947	119.9518	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	112.9974	113.2518	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	106.7178	106.9656	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	97.3354	97.5696	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	92.6748	92.8992	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	90.7556	90.9758	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	75.4641	75.2183	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	58.0366	56.8660	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	49.8483	48.2815	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	48.8372	47.2244	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	46.2527	44.5255	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	45.3245	43.5575	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	16.65 Call	500	41.5418	39.6184	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	84,749	34.7943	32.6294	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	32.5192	30.4117	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	26.4801	24.6829	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	24.7107	23.0081	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	22.3732	20.7984	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	35.7636	36.1797	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	115.1915	115.0183	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	363.2169	371.0114	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	380.8051	388.9081	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	475.4987	485.1296	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	696.6610	709.0718	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	764.1865	777.1249	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	544.3989	541.5852	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	153.3435	153.5464	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	148.7565	148.9946	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	146.2247	146.4786	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	142.5380	142.8181	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	133.8937	134.2345	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	563.1880	571.4088	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	163.2317	160.9545	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	314.5257	317.8276	0.0000	0.0000	0	0.00		
			<u>2,701,009</u>					<u>56,200.00</u>	<u>0.00</u>	<u>43 053 978.00</u>	<u>0.00</u>
		<b>Total</b>	<b>3,885,799</b>					<b>60,495.00</b>	<b>55,526,070.10</b>	206 529 134.00	1 924 977 934 812.90
	<b>Grand Total</b>		<b>6,482,218</b>					<b>761,523.00</b>	<b>4 849 132 091.00</b>	<b>278,413,569</b>	<b>2,647,885,981,798.70</b>