



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2018	DAAD	Future	5	9.6557	9.6831	0.0000	0.0000	0	0.00		
Feb 2018	DAAD	Future	46	9.7184	9.7460	0.0000	0.0000	0	0.00		
			<u>51</u>					<u>0.00</u>	<u>0.00</u>	<u>77 060.00</u>	<u>730 229 419.30</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>											
Jan 2018	DAEU	Future	151,647	14.9298	14.9054	0.0000	0.0000	1	14,862.50		
Feb 2018	DAEU	Future	44	14.9771	14.9537	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	15.0643	15.0411	0.0000	0.0000	3	45,000.00		
Mar 2018	DAEU	Future	3	15.1092	15.0859	0.0000	0.0000	0	0.00		
			<u>151,757</u>					<u>4.00</u>	<u>59,862.50</u>	<u>745 543.00</u>	<u>11 134 851 230.70</u>
<b>Option</b>											
Jan 2018	DAEU	15.80 Put	193,000	899.2178	923.7278	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	16.50 Call	15,150	6.9786	6.4590	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	16.41 Put	1,647	1431.3809	1452.6145	0.0000	0.0000	0	0.00		
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>	<u>946 787.00</u>	<u>0.00</u>
		<b>Total</b>	<b>361,554</b>					<b>4.00</b>	<b>59,862.50</b>	<b>1 692 330.00</b>	<b>11 134 851 230.70</b>
<b>Future</b>											
Jan 2018	DAGB	Future	10	16.7273	16.7733	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	17	16.8152	16.8620	0.0000	0.0000	16	268,692.80		
Mar 2018	DAGB	Future	38	16.8577	16.9049	0.0000	0.0000	0	0.00		
			<u>65</u>					<u>16.00</u>	<u>268,692.80</u>	<u>53 591.00</u>	<u>879 195 024.30</u>
		<b>Total</b>	<b>65</b>					<b>16.00</b>	<b>268,692.80</b>	<b>260 904.00</b>	<b>879 195 024.30</b>
<b>Future</b>											
Jan 2018	DAUS	Future	0	12.2980	12.3388	0.0000	0.0000	195	2,398,110.00		
Jan 2018	DAUS	Future	220	12.2999	12.3446	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,126	12.3018	12.3466	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	0	12.3057	12.3504	0.0000	0.0000	241	2,972,807.30		

<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	Future	649	12.3115	12.3560	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	12.3134	12.3579	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.3171	12.3617	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.3301	12.3749	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	144,845	12.3413	12.3862	0.0000	0.0000	19	235,763.00		
Feb 2018	DAUS	Future	70	12.3653	12.4103	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	12.3689	12.4139	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	12.3926	12.4377	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,397	12.4196	12.4648	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.4443	12.4898	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.4902	12.5363	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.5007	12.5470	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.5200	12.5667	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.5552	12.6024	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.6062	12.6542	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.6115	12.6595	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.6428	12.6912	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	12.6497	12.6982	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.6515	12.7000	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.6618	12.7105	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.6843	12.7333	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.7154	12.7649	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.7638	12.8140	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.8097	12.8607	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.8165	12.8676	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.8417	12.8934	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.0009	13.0559	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.0190	14.1004	0.0000	0.0000	0	0.00		
			<u>248,662</u>					<u>455.00</u>	<u>5,606,680.30</u>	<u>7 391 017.00</u>	<u>89 932 008 757.70</u>

Option

Jan 2018	DAUS	13.25 Put	20,000	946.6517	907.7835	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	900.8359	856.6000	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	0.0332	0.0186	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	0.0535	0.0258	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.39 Put	277	165.9670	139.1559	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.46 Call	277	65.8842	79.2412	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.72 Put	427	430.0226	388.6966	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.83 Call	427	13.1998	14.4924	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	1190.0015	1145.4590	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	0.6180	0.6237	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	0.1623	0.1471	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1583.3881	1538.8547	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	12.25 Put	440	141.9173	124.2686	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	180.9389	203.4213	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	518.5847	484.2525	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	841.8399	800.7397	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	926.9561	884.4568	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	946.0227	903.2632	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	974.7144	931.5945	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1071.0460	1026.9662	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	3.7979	3.4289	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	3.0788	2.7526	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	1.8746	1.6389	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	339.4954	310.4149	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	731.0355	692.4918	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	832.4986	791.2894	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.4661	0.4337	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.3433	0.3639	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.2705	0.3214	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.2516	0.3103	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	876.1284	837.3893	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1453.7430	1410.1712	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	838.8658	802.3988	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1509.6346	1467.2087	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	1.1691	1.0938	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1396.7719	1355.5966	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1544.1853	1501.8012	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1835.6942	1791.8182	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	25.3648	29.2493	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1800.4435	1757.2822	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1059.0891	1020.6071	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2533.1209	2491.1365	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	15.5202	14.5045	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1409.0711	1369.2044	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	24.3202	26.3009	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	18.3807	17.9234	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	566.9631	535.6492	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1459.4109	1419.2688	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	21.9927	21.5944	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	576.2941	544.7923	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2039.3265	1997.3628	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	21.5104	20.5252	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1402.4869	1361.8379	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	36.3331	37.5996	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.89 Call	500	24.1686	23.2937	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	1396.9727	1356.3592	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	41.0327	48.1855	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	23.1975	30.3985	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	1723.0075	1682.0660	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1951.4180	1909.4983	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	58.6304	66.7274	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	49.1148	58.1036	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1391.8896	1352.0446	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	61.4005	69.0588	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	43.4799	52.2750	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	382.0169	359.4665	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1440.9567	1400.6946	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	54.6741	62.4203	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1387.7229	1347.6121	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	79.6338	85.6875	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	60.7563	68.5719	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1383.0279	1342.9432	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	93.8200	99.8866	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	70.3786	77.3641	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1378.4818	1338.8670	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	110.6807	116.9903	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	80.9933	87.7693	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	253.7459	236.5406	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1424.8076	1384.8607	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	96.7446	104.4692	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1374.7735	1335.4483	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	124.1185	129.7684	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	84.3541	90.0332	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1259.0813	1220.9786	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	185.1307	192.2669	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1370.1896	1331.0423	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	128.7494	139.3876	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	87.0021	94.9744	0.0000	0.0000	0	0.00		
			<u>925,541</u>					<u>0.00</u>	<u>0.00</u>	<u>16 453 205.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,174,203</b>					<b>455.00</b>	<b>5,606,680.30</b>	<b>23 844 222.00</b>	<b>89 932 008 757.70</b>
<b>Future</b>											
Mar 2018	EUUS	Future	15	1.2133	1.2070	0.0000	0.0000	30	356,370.00		
			<u>15</u>					<u>30.00</u>	<u>356,370.00</u>	<u>649 155.00</u>	<u>7 293 856 090.00</u>
<b>Total</b>			<b>15</b>					<b>30.00</b>	<b>356,370.00</b>	<b>649 155.00</b>	<b>7 293 856 090.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Mar 2018	ZAAD	Future	17,885	9.7449	9.7726	9.7650	9.7000	269	2,610,134.90		
Jun 2018	ZAAD	Future	5,012	9.8707	9.8992	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	9.9966	10.0261	9.9942	9.9942	400	3,997,680.00		
Dec 2018	ZAAD	Future	10,812	10.1159	10.1462	0.0000	0.0000	0	0.00		
			<u>34,109</u>					<u>669.00</u>	<u>6,607,814.90</u>	<u>3 517 495.00</u>	<u>30 388 538 874.20</u>
	<b>Total</b>		<b>34,109</b>					<b>669.00</b>	<b>6,607,814.90</b>	<b>3 549 872.00</b>	<b>30 388 538 874.20</b>
<b>Future</b>											
Mar 2018	ZACA	Future	250	9.9342	9.9623	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	94,207	15.0771	15.0540	15.0716	14.9558	259	3,874,561.40		
Jun 2018	ZAEU	Future	6,965	15.3654	15.3423	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	5,417	15.6604	15.6373	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	15.9488	15.9264	0.0000	0.0000	0	0.00		
			<u>109,515</u>					<u>259.00</u>	<u>3,874,561.40</u>	<u>13 573 915.00</u>	<u>192 625 713 909.30</u>
<b>Option</b>											
Mar 2018	ZAEU	15.05 Put	5,648	360.1332	368.3292	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	388.7985	397.5561	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	67.6664	65.0160	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	36.6469	34.8613	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	43.8837	45.8883	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	68.5126	71.4608	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	507.0594	517.6025	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1339.1421	1354.5061	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	56.0153	54.0272	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	15.4693	14.8705	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	157.7642	162.9188	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	848.3577	859.2904	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	946.1295	957.5749	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	113.6477	110.8759	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	41.0023	40.1175	0.0000	0.0000	0	0.00		
			<u>685,452</u>					<u>0.00</u>	<u>0.00</u>	<u>6 847 461.00</u>	<u>0.00</u>
	<b>Total</b>		<b>794,967</b>					<b>259.00</b>	<b>3,874,561.40</b>	<b>20 421 376.00</b>	<b>192 625 713 909.30</b>
<b>Future</b>											
Mar 2018	ZAFR	Future	1,215	12.8167	12.8261	0.0000	0.0000	0	0.00		
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 450.00</u>	<u>6 457 755 273.50</u>

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<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	204,900	16.8700	16.9173	16.8951	16.7928	1,011	17,383,562.70		
Jun 2018	ZAGB	Future	7,460	17.1459	17.1949	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	4,164	17.4242	17.4746	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	886	17.6929	17.7461	0.0000	0.0000	0	0.00		
			<u>217,410</u>					<u>1,011.00</u>	<u>17,383,562.70</u>	<u>9 766 542.00</u>	<u>163 447 551 487.60</u>
<b>Option</b>											
Mar 2018	ZAGB	17.00 Put	500	541.2283	518.2118	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	52.2968	56.4668	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	18.5353	18.2222	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	934.4655	906.6692	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	90.2679	96.6066	0.0000	0.0000	0	0.00		
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 774 113.00</u>	<u>0.00</u>
<b>Total</b>			<b>220,910</b>					<b>1,011.00</b>	<b>17,383,562.70</b>	<b>11 540 655.00</b>	<b>163 447 551 487.60</b>
<b>Future</b>											
Mar 2018	ZAJY	Future	115	0.1105	0.1115	0.0000	0.0000	0	0.00		
			<u>115</u>					<u>0.00</u>	<u>0.00</u>	<u>953 460.00</u>	<u>10 625 024 617.80</u>
<b>Total</b>			<b>115</b>					<b>0.00</b>	<b>0.00</b>	<b>953 460.00</b>	<b>10 625 024 617.80</b>
<b>Future</b>											
Jun 2018	ZAKS	Future	1,145	0.1180	0.1186	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1177	0.1167	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u>	<u>432 652 210.00</u>
<b>Total</b>			<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	<b>31 923.00</b>	<b>432 652 210.00</b>
<b>Future</b>											
Mar 2018	ZATR	Future	433	3.2376	3.2378	0.0000	0.0000	0	0.00		
			<u>433</u>					<u>0.00</u>	<u>0.00</u>	<u>238 189.00</u>	<u>860 554 603.00</u>
<b>Total</b>			<b>433</b>					<b>0.00</b>	<b>0.00</b>	<b>238 189.00</b>	<b>860 554 603.00</b>
<b>Future</b>											
Mar 2018	ZAUM	Future	569	12.4267	12.4720	12.3696	12.3696	27	33,455,170.00		
Jun 2018	ZAUM	Future	47	12.5869	12.6345	12.5383	12.5383	1	1,253,830.00		
Sep 2018	ZAUM	Future	5	12.7448	12.7947	0.0000	0.0000	0	0.00		
			<u>621</u>					<u>28.00</u>	<u>34,709,000.00</u>	<u>145 897.00</u>	<u>167 783 434 620.00</u>
<b>Total</b>			<b>621</b>					<b>28.00</b>	<b>34,709,000.00</b>	<b>150 420.00</b>	<b>167 783 434 620.00</b>

Future

<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	Future	1,042,067	12.4267	12.4720	12.5136	12.3694	54,319	675,365,259.90
Jun 2018	ZAUS	Future	173,905	12.5869	12.6345	12.5820	12.5383	901	11,279,541.80
Sep 2018	ZAUS	Future	4,677	12.7448	12.7947	12.7202	12.7000	11	139,720.20
Dec 2018	ZAUS	Future	11,000	12.8938	12.9467	0.0000	0.0000	0	0.00
			<u>1,231,649</u>					<u>55,231.00</u>	<u>686,784,521.90</u>
									<u>163 695 904.00</u>
									<u>1 927 738 245 242.10</u>

Option

Mar 2018	ZAUS	12.00 Put	248,000	131.3056	118.1701	0.0000	0.0000	21,000	0.00
Mar 2018	ZAUS	12.13 Put	5,460	179.1673	162.7465	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	231.4940	211.9592	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	286.2170	263.8424	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	307.6750	284.2844	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	366.5911	339.9813	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	410.6536	382.5961	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	224.8415	239.6176	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	498.1415	467.6176	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	210.2970	224.2033	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	584.7795	552.2385	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	676.3603	642.0422	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	160.8930	171.7389	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	150.4968	160.6797	0.0000	0.0000	42,000	0.00
Mar 2018	ZAUS	13.00 Put	100,016	723.7968	688.6797	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	114.0075	122.5200	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	887.3075	850.5200	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	895.7360	858.8627	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	904.1882	867.2284	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	45,478	929.6702	892.4602	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	989.8468	952.0812	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	92.6266	99.9381	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1042.1706	1003.9667	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1059.7550	1021.4098	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	75.3621	81.6637	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1148.6621	1109.6637	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	7,200	1166.6287	1127.5070	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	1239.0548	1199.4727	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	60.5159	66.0196	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	56.9360	62.6343	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1366.8617	1326.8978	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	51.9487	57.1102	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	49.6191	54.5269	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1459.2610	1418.4696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1524.5835	1483.2779	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	40.0356	43.8922	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	13.93 Put	10,323	1543.3356	1501.8922	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1562.1251	1520.5487	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1590.3781	1548.6066	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	35.9566	39.3615	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	34.8689	38.1530	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1656.5995	1614.4086	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	32.2921	35.2891	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	29.9053	32.6378	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1761.4248	1718.6583	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1780.5746	1737.7136	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	26.4503	28.7984	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1818.9511	1775.9105	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	18.8890	20.4038	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	18.3219	19.7744	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	18.0447	19.4673	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2080.2780	2036.2858	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	16.7215	18.0015	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2090.0215	2046.0015	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2109.5210	2065.4472	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	15.7354	16.9096	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	15.0348	16.1347	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	14.3663	15.3957	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	11.4565	12.1844	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	9.7161	10.2704	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	9.1550	9.6531	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	9.1003	9.5049	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	8.8881	8.9354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	8.6372	8.6875	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	8.1349	8.1923	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	7.5459	7.6133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	6.9015	6.9816	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	6.7888	6.8714	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	6.6033	6.6903	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	6.3161	6.4102	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	5.7238	5.8360	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	5.0604	5.6071	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	34.2572	32.0522	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	78.4462	69.8885	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	213.3102	197.1518	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	260.4714	241.9189	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	317.7256	296.5737	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	341.4282	319.2786	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	12.40 Put	12,603	391.5567	367.4422	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	445.2270	419.1912	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	595.3841	564.5442	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	736.7856	702.9815	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	765.0576	730.7376	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	800.9545	766.0090	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	889.5140	853.1629	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	912.1574	875.4777	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	927.3619	890.4634	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	988.8501	951.2701	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1115.3779	1076.6927	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1131.5174	1092.7050	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1147.7251	1108.7908	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1262.9996	1223.2553	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1355.6262	1315.3222	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1398.2781	1357.7360	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1406.8470	1366.2612	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1424.0228	1383.3457	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1432.6321	1391.9075	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1483.7990	1443.5454	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1569.8538	1529.1418	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1657.0978	1615.9630	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1789.9827	1748.2742	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	100.4942	105.4810	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	86.7180	91.2185	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	79.9742	84.2315	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	68.7059	72.5485	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	62.8933	66.6291	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	61.1150	65.1114	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	56.6132	60.7655	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	52.4378	55.3134	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	46.2905	47.3572	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	43.2820	43.5017	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	42.0532	41.9347	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	32.7579	30.3033	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	22.9682	18.6743	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	18.6107	13.8334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	18.0477	13.2696	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	16.4348	11.9207	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	15.8653	11.4684	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	13.6039	9.6873	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	84,749	9.8357	6.7834	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	17.00 Call	3,500	8.9233	6.0948	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	6.8929	4.5875	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	6.3192	4.1689	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	5.5776	3.6333	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	60.3696	55.1534	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	185.2364	170.1527	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	551.9113	524.2631	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	574.6195	546.4044	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	694.6797	663.6681	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	963.6409	928.0023	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	359.3433	370.0230	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	95.6088	101.4990	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	92.5344	98.4859	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	88.3714	94.4054	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	82.6019	88.7458	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	785.5136	754.4620	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	96.3684	104.9549	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	209.8938	225.0807	0.0000	0.0000	0	0.00		
			<u>2,737,751</u>					<u>63,000.00</u>	<u>0.00</u>	<u>43 146 127.00</u>	<u>0.00</u>
	<b>Total</b>		<b>3,969,400</b>					<b>118,231.00</b>	<b>686,784,521.90</b>	<b>206 842 031.00</b>	<b>1 927 738 245 242.10</b>
<b>Grand Total</b>			<b>6,559,615</b>					<b>120,703.00</b>	<b>755 651 066.50</b>	<b>279,434,068</b>	<b>2,655,661,856,517.30</b>