



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-November-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Jan 2018	DAAD	Future	5	10.6767	10.6860	0.0000	0.0000	5	53,430.00	
			5					5.00	53,430.00	77 014.00
		<b>Total</b>	<b>5</b>					<b>5.00</b>	<b>53,430.00</b>	146 014.00
<b>Future</b>										
Nov 2017	DAEU	Future	800	16.4630	16.3084	0.0000	0.0000	0	0.00	
Dec 2017	DAEU	Future	3	16.4824	16.3278	0.0000	0.0000	0	0.00	
Dec 2017	DAEU	Future	800	16.5671	16.4123	0.0000	0.0000	0	0.00	
Jan 2018	DAEU	Future	30	16.7053	16.5504	0.0000	0.0000	0	0.00	
Mar 2018	DAEU	Future	63	16.8631	16.7082	0.0000	0.0000	0	0.00	
Mar 2018	DAEU	Future	3	16.9149	16.7600	0.0000	0.0000	0	0.00	
			1,699					0.00	0.00	247 904.00
		<b>Total</b>								3 576 364 446.30
<b>Option</b>										
Jan 2018	DAEU	15.80 Put	193,000	184.0437	218.2076	0.0000	0.0000	0	0.00	
Feb 2018	DAEU	16.41 Put	114,748	426.7443	484.2857	0.0000	0.0000	0	0.00	
			307,748					0.00	0.00	632 247.00
		<b>Total</b>	<b>309,447</b>					<b>0.00</b>	<b>0.00</b>	880 151.00
<b>Future</b>										
Dec 2017	DAGB	Future	10	18.5529	18.4511	0.0000	0.0000	0	0.00	
Jan 2018	DAGB	Future	10	18.7319	18.6300	0.0000	0.0000	0	0.00	
Mar 2018	DAGB	Future	17	18.8360	18.7344	0.0000	0.0000	0	0.00	
Mar 2018	DAGB	Future	38	18.8861	18.7845	0.0000	0.0000	0	0.00	
			75					0.00	0.00	53 555.00
		<b>Total</b>								878 571 162.50
<b>Option</b>										
Dec 2017	DAGB	19.19 Call	15,200	64.7381	61.4352	0.0000	0.0000	0	0.00	
			15,200					0.00	0.00	207 313.00
		<b>Total</b>	<b>15,275</b>					<b>0.00</b>	<b>0.00</b>	260 868.00

<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>
<b>Future</b>									
Nov 2017	DAUS	Future	0	13.8930	13.8436	0.0000	0.0000	300	4,164,000.00
Nov 2017	DAUS	Future	2,190	13.8953	13.8483	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	2,708	13.8998	13.8529	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	24	13.9090	13.8620	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	241	13.9318	13.8849	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,781	13.9341	13.8872	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	300	13.9432	13.9350	0.0000	0.0000	300	4,180,500.00
Dec 2017	DAUS	Future	916	13.9615	13.9146	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	500	13.9661	13.9192	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	677	13.9800	13.9331	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	13.9938	13.9469	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	13.9984	13.9515	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	300	14.0077	13.9608	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	14.0123	13.9654	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	14.0284	13.9815	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,926	14.0422	13.9952	0.0000	0.0000	3	42,072.00
Feb 2018	DAUS	Future	70	14.0716	14.0248	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	500	14.1055	14.0590	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	189	14.1393	14.0928	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	699	14.1708	14.1244	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	14.2292	14.1830	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	14.2427	14.1965	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	14.2675	14.2213	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	14.3124	14.2662	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	14.3770	14.3309	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	14.3837	14.3376	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	14.4238	14.3778	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	14.4349	14.3890	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	14.4483	14.4024	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.4772	14.4314	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	14.5175	14.4718	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	14.5812	14.5352	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	14.6427	14.5964	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	14.6518	14.6055	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.6859	14.6394	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.9082	14.8607	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	16.3076	16.2585	0.0000	0.0000	0	0.00
			<u>105,908</u>					<u>603.00</u>	<u>8,386,572.00</u>
									<u>6 889 383.00</u>
									<u>83 489 942 831.40</u>
<b>Option</b>									
Nov 2017	DAUS	14.54 Call	300	13.1671	11.3794	0.0000	0.0000	0	0.00
Nov 2017	DAUS	14.70 Call	50	7.8411	7.2435	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>
Nov 2017	DAUS	13.50 Put	60	36.9836	52.2089	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	0.4375	0.3258	0.0000	0.0000	0	0.00
Nov 2017	DAUS	12.75 Put	238,000	4.2796	4.7162	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.47 Call	30,000	54.1826	48.5658	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.30 Call	100	94.8283	84.6493	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	183.2292	201.2585	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	4.1923	4.1673	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	208.3971	194.7879	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	141.7564	131.6690	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	121.2484	131.7577	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	177.9992	164.6094	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	154.3704	142.3055	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	388.1315	407.0898	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	319.7861	0.0000	0.0000	0.0000	18,000	0.00
Jan 2018	DAUS	13.25 Put	107,000	160.2567	169.8608	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	165.4650	175.3025	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	173.5018	183.6949	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	203.0739	215.1635	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	48.3064	50.1376	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	113.8528	121.0983	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	137.4387	145.8252	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	153.7264	141.3787	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	113.3938	103.1646	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	85.0498	76.7039	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	77.2390	69.4498	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	366.7384	382.9074	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	148.1058	156.1237	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	398.3004	414.9055	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	200.9158	185.8005	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	422.0137	438.5751	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	592.0779	612.2910	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	591.9899	610.9894	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.50 Put	100,000	273.0529	284.1060	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	239.4524	249.5330	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1173.7973	1198.6843	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	241.4601	225.1332	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	448.1933	461.8210	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	360.8104	341.0425	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	276.0818	258.9354	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	130.6669	134.4031	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	482.6234	496.6140	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	300.0546	282.4226	0.0000	0.0000	0	0.00

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May 2018	DAUS	12.75 Put	11,000	134.8043	139.4443	0.0000	0.0000	0	0.00		
May 2018	DAUS	14.50 Put	11,000	837.7666	857.2518	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.76 Call	11,000	286.6983	269.3387	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	470.2754	484.1381	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.43 Call	500	387.1820	367.7238	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	298.6216	281.3917	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	491.1957	505.0085	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	412.8425	393.5450	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	321.5458	304.7432	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	698.7959	716.3957	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	845.5607	864.6468	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	445.3710	425.7541	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	401.1531	381.6748	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	509.4185	524.2326	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	439.5153	420.1494	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	345.7962	328.4784	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	93.7964	98.3156	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	541.0835	555.5282	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	383.2867	364.3350	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	526.8859	541.0726	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	456.5059	436.2576	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	362.8106	344.9655	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	540.4204	554.4996	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	472.0049	452.0678	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	376.8041	358.8413	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	556.2026	569.9170	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	492.5612	472.5576	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	399.7484	382.0041	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	42.3210	56.3275	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	583.2180	597.5673	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	440.9679	422.1767	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	570.5040	584.4045	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	507.8749	487.8641	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	409.5386	392.1361	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	586.0527	600.1314	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	531.0604	511.8634	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	430.3146	413.1491	0.0000	0.0000	0	0.00		
			<u>1,236,448</u>					<u>18,000.00</u>	<u>0.00</u>	<u>14 929 520.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,342,356</b>					<b>18,603.00</b>	<b>8,386,572.00</b>	21 818 903.00	83 489 942 831.40

**Future**

Dec 2017	EUUS	Future	30	1.1860	1.1789	0.0000	0.0000	0	0.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			30					0.00	0.00	649 030.00	7 292 373 935.00	
	<b>Total</b>		<b>30</b>					<b>0.00</b>	<b>0.00</b>	649 030.00	7 292 373 935.00	
<b>Future</b>												
	Dec 2017	ZAAD	Future	16,484	10.6290	10.5323	10.6111	10.6111	100	1,061,110.00		
	Mar 2018	ZAAD	Future	1,650	10.7821	10.6849	0.0000	0.0000	0	0.00		
	Jun 2018	ZAAD	Future	5,346	10.9352	10.8377	0.0000	0.0000	5,345	58,412,832.50		
	Dec 2018	ZAAD	Future	10,812	11.2404	11.1405	0.0000	0.0000	0	0.00		
	Jun 2019	ZAAD	Future	0	11.5780	11.4752	0.0000	0.0000	16,035	175,238,497.50		
				34,292					21,480.00	234,712,440.00	3 451 087.00	29 709 393 664.60
	<b>Total</b>			<b>34,292</b>					<b>21,480.00</b>	<b>234,712,440.00</b>	3 483 464.00	29 709 393 664.60
<b>Future</b>												
	Dec 2017	ZACA	Future	1,250	10.9625	10.8995	10.9770	10.9770	250	2,744,250.00		
	Mar 2018	ZACA	Future	100	11.1388	11.0750	11.1538	11.1538	100	1,115,380.00		
				1,350					350.00	3,859,630.00	122 303.00	1 202 008 227.10
	<b>Total</b>			<b>1,350</b>					<b>350.00</b>	<b>3,859,630.00</b>	122 303.00	1 202 008 227.10
<b>Future</b>												
	Dec 2017	ZADK	Future	900	2.2251	2.2040	2.2170	2.2170	150	3,325,500.00		
				900					150.00	3,325,500.00	10 170.00	219 086 109.00
	<b>Total</b>			<b>900</b>					<b>150.00</b>	<b>3,325,500.00</b>	10 170.00	219 086 109.00
<b>Future</b>												
	Dec 2017	ZAEU	Future	114,426	16.5338	16.3792	16.5403	16.4980	8,040	132,855,657.50		
	Mar 2018	ZAEU	Future	36,412	16.8779	16.7228	16.8440	16.8331	22,332	376,578,157.00		
	Jun 2018	ZAEU	Future	546	17.2224	17.0665	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	Future	4,679	17.5759	17.4189	0.0000	0.0000	0	0.00		
				156,063					30,372.00	509,433,814.50	12 819 640.00	180 735 148 647.30
<b>Option</b>												
	Dec 2017	ZAEU	14.00 Put	18,000	4.5973	5.7416	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	463.1431	377.9225	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.05 Put	5,648	87.4967	99.1895	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.10 Put	19,510	92.2648	106.7051	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.39 Put	174,600	433.5941	489.6311	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.50 Call	643	860.0233	764.7488	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	17.00 Call	620	620.6268	544.9303	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.75 Put	54,507	30.3969	34.0544	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.97 Put	7,000	40.1954	45.0940	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	15.25 Put	54,507	164.5920	184.3336	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	16.44 Put	7,000	498.2239	549.6315	0.0000	0.0000	0	0.00		

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Jun 2018	ZAEU	18.61 Call	7,000	451.4685	402.3990	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	54,507	179.9999	156.0516	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	41,516	65.7187	66.5161	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	373.1481	407.1356	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	257.8959	231.7069	0.0000	0.0000	0	0.00	
			<u>546,090</u>					<u>0.00</u>	<u>0.00</u>	<u>6 003 329.00</u>
	<b>Total</b>		<b>702,153</b>					<b>30,372.00</b>	<b>509,433,814.50</b>	<b>18 822 969.00</b>
										<b>180 735 148 647.30</b>
<b>Future</b>										
Dec 2017	ZAFR	Future	1,752	14.2286	14.1073	14.2090	14.2090	250	3,552,250.00	
			<u>1,752</u>					<u>250.00</u>	<u>3,552,250.00</u>	<u>598 653.00</u>
	<b>Total</b>		<b>1,752</b>					<b>250.00</b>	<b>3,552,250.00</b>	<b>598 653.00</b>
										<b>6 364 962 266.60</b>
<b>Future</b>										
Dec 2017	ZAGB	Future	214,107	18.5635	18.4620	18.5711	18.5271	4,075	75,608,066.00	
Mar 2018	ZAGB	Future	12,805	18.9004	18.7987	18.8672	18.8672	10,604	200,803,068.80	
Jun 2018	ZAGB	Future	4,422	19.2332	19.1323	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	3,565	19.5680	19.4668	0.0000	0.0000	0	0.00	
			<u>234,899</u>					<u>14,679.00</u>	<u>276,411,134.80</u>	<u>9 256 572.00</u>
	<b>Total</b>									<b>154 185 284 520.60</b>
<b>Option</b>										
Dec 2017	ZAGB	18.20 Call	400	654.8104	603.3784	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	19.80 Call	800	108.8558	99.7221	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	17.00 Put	500	157.8420	174.0140	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	758.6120	711.1761	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	388.1420	359.5893	0.0000	0.0000	0	0.00	
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>1 771 513.00</u>
	<b>Total</b>		<b>238,599</b>					<b>14,679.00</b>	<b>276,411,134.80</b>	<b>11 028 085.00</b>
										<b>154 185 284 520.60</b>
<b>Future</b>										
Dec 2017	ZAJY	Future	225	0.1254	0.1244	0.0000	0.0000	0	0.00	
			<u>225</u>					<u>0.00</u>	<u>0.00</u>	<u>952 950.00</u>
	<b>Total</b>		<b>225</b>					<b>0.00</b>	<b>0.00</b>	<b>952 950.00</b>
										<b>10 619 017 477.80</b>
<b>Future</b>										
Jun 2018	ZAKS	Future	1,145	0.1336	0.1335	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1331	0.1325	0.0000	0.0000	0	0.00	
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</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>										
Dec 2017	ZATR	Future	4,775	3.5336	3.4946	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2018	ZATR	Future	433	3.4810	3.4426	0.0000	0.0000	0	0.00	
			5,208					0.00	0.00	233 314.00
		<b>Total</b>	<b>5,208</b>					<b>0.00</b>	<b>0.00</b>	<b>233 314.00</b>
										<b>843 471 050.50</b>
<b>Future</b>										
Dec 2017	ZAUM	Future	752	13.9409	13.8940	13.9325	13.9091	16	22,272,530.00	
Mar 2018	ZAUM	Future	33	14.1483	14.1018	14.1190	14.1190	5	7,059,500.00	
Jun 2018	ZAUM	Future	14	14.3525	14.3064	0.0000	0.0000	0	0.00	
			799					21.00	29,332,030.00	144 571.00
		<b>Total</b>	<b>799</b>					<b>21.00</b>	<b>29,332,030.00</b>	<b>149 094.00</b>
										<b>165 980 687 860.00</b>
<b>Future</b>										
Dec 2017	ZAUS	Future	1,057,433	13.9409	13.8940	13.9609	13.8905	20,993	292,380,972.40	
Mar 2018	ZAUS	Future	179,651	14.1483	14.1018	14.1644	14.1000	13,813	195,241,079.70	
Jun 2018	ZAUS	Future	114,255	14.3525	14.3064	14.3433	14.3420	2,302	33,017,550.80	
Sep 2018	ZAUS	Future	3,287	14.5562	14.5103	0.0000	0.0000	0	0.00	
			1,354,626					37,108.00	520,639,602.90	158 840 309.00
										<b>1 862 568 508 556.20</b>
<b>Option</b>										
Dec 2017	ZAUS	11.75 Put	1,000	2.9880	3.5545	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	20,141	4.2966	5.0474	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.16 Put	550	5.4714	6.3779	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.20 Put	4,000	5.8196	6.7709	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.21 Put	18,000	5.9105	6.8735	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.40 Put	114,600	7.9891	9.2107	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.50 Put	16,416	9.4137	10.8065	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.56 Put	7,100	10.6450	13.4863	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.65 Put	1,819	14.8404	18.5312	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.75 Put	10,000	21.0105	25.8389	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.76 Put	550	21.7279	26.6814	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.00 Put	10,000	45.7369	54.3472	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.10 Put	41,000	60.3730	70.8620	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.15 Put	2,600	68.9053	80.4039	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.18 Put	16,000	74.4411	86.5661	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Call	7,000	819.2101	784.8611	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Put	6,728	78.3101	90.8611	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.21 Put	5,000	80.2999	93.0567	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.22 Put	7,100	82.3268	95.2906	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.25 Call	16,141	779.5332	746.2270	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	112.3441	127.9655	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.40 Put	114,600	125.7476	142.4064	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.50 Call	11,016	596.7135	568.5743	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.60 Call	4,000	531.2970	505.2729	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2017	ZAUS	13.76 Call	3,750	436.3661	413.6786	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Put	3,000	255.4661	279.6786	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	273.6306	298.6593	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,820	348.8021	330.0468	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	317.5614	300.5238	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	376.6614	406.5238	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.10 Call	100	277.2702	262.0656	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	547.5709	582.0494	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	2,000	180.9973	170.4239	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	156.1224	146.8095	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	715.2224	752.8095	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	128.3620	120.4380	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	83.9692	78.6093	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	71.4772	66.8779	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	59.7553	55.8796	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	31.6173	29.6546	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	26.9426	25.2786	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	14.2567	13.3991	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	3.9356	3.9193	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	3.8173	3.8004	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	3.3068	3.2350	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	35.2097	36.0804	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	59.1363	60.5758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	62.5241	64.0450	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	71.7430	73.4896	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	78.8809	80.8055	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	135.1221	140.5660	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	147.8421	153.7095	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	201.8873	209.4806	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	210.1994	218.0473	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	248.9512	257.9613	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	255.3137	264.5110	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	15,000	938.1320	902.7245	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	289.8320	300.9245	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	328.2792	340.3041	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	387.0454	400.4125	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	784.2086	751.2713	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	466.1031	481.1423	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	537.4330	553.8700	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	626.3715	596.5102	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	597.4466	615.7065	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	608.9541	627.4325	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	14.20 Call	36	568.8723	541.0660	0.0000	0.0000	36	0.00
Mar 2018	ZAUS	14.20 Put	65,000	620.5723	639.2660	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	476.3697	451.1394	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	472.8277	447.7033	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	800.6023	822.3967	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	240	455.4794	430.8789	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	807.1794	829.0789	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	1,000	820.4041	842.5130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	432.1741	408.2998	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Call	1,000	397.7835	375.0276	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Put	1,000	929.4835	953.2276	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	377.2564	355.1980	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	100	365.9836	344.3140	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Put	100	1007.6836	1032.5140	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	347.0662	326.3069	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	336.8368	316.4615	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	334.3257	314.0442	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	324.4686	304.5620	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	312.5527	293.1098	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	287.8622	269.4049	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	257.3447	240.1714	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	221.7469	206.1721	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	215.2651	199.9936	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	204.2338	189.1248	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	186.0196	171.8459	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	146.2048	134.2256	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	129.1887	118.2196	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	13.4139	13.5664	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	19.2328	21.0803	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	49.5620	52.7668	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	74.7386	78.7267	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	93.9401	98.4209	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	152.8088	158.4848	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	198.9358	205.7602	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	15,158	208.7788	215.8593	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	221.5460	228.9603	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	254.3310	262.5697	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	268.9020	277.4963	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	293.3468	302.5277	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	346.4893	356.8925	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	353.5383	364.0940	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	413.1701	425.9833	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
Jun 2018	ZAUS	13.75 Put	104,895	460.1311	473.9958	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.80 Put	500	482.5461	496.7766	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.81 Put	40,000	487.1014	501.4075	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.83 Put	300	496.2789	510.7321	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.84 Put	500	500.9052	515.4340	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.90 Put	1,000	529.1542	544.1195	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.00 Put	6,130	578.0983	593.8003	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.10 Put	7,028	629.3443	645.7752	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.25 Put	2,000	710.4089	727.9251	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.71 Call	50	632.4258	607.3020	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.81 Call	500	598.6976	574.2531	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.11 Call	760	508.2361	486.0850	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.14 Call	2,700	500.1371	478.1829	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	428.5700	408.4401	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	406.5208	386.9888	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	354.8262	336.3132	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	289.5708	273.1172	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	256.8502	241.5821	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	252.7065	237.5924	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	241.9991	227.2968	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	238.1135	223.5569	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	222.0366	208.1149	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	192.3119	179.6218	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	184.3719	172.0239	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	165.3440	154.4219	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	160.3370	149.5962	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	153.5304	143.0391	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	18.6297	17.0833	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	151.2318	157.9705	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	160.3285	167.4347	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	211.0793	220.1350	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	1379.6834	1346.7080	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	2,500	505.4878	518.9711	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	507.2737	486.4149	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	492.4730	471.6605	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	471.7613	451.4193	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	2,500	326.1461	309.5092	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	762.0510	733.4255	0.0000	0.0000	0	0.00		
			<u>2,647,550</u>					<u>36.00</u>	<u>0.00</u>	<u>40 355 404.00</u>	<u>0.00</u>
	<b>Total</b>		<b>4,002,176</b>					<b>37,144.00</b>	<b>520,639,602.90</b>	199 195 713.00	1 862 568 508 556.20

<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>
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Grand Total		6,656,274					123,054.00	1 589 706 404.20	266,755,032	2,552,679,482,736.90
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