



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-November-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2018	DAAD	Future	5	10.5571	10.7101	0.0000	0.0000	0	0.00		
			5					0.00	0.00	77,014.00	729,744,050.30
		<b>Total</b>	<b>5</b>					<b>0.00</b>	<b>0.00</b>	146,014.00	729,744,050.30
<b>Future</b>											
Nov 2017	DAEU	Future	800	16.4384	16.6179	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	3	16.4510	16.6340	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	800	16.5342	16.7196	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	Future	30	16.6716	16.8595	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	16.8296	17.0199	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	16.8811	17.0721	0.0000	0.0000	0	0.00		
			1,699					0.00	0.00	247,904.00	3,576,364,446.30
<b>Option</b>											
Jan 2018	DAEU	15.80 Put	193,000	166.0921	146.7907	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	16.41 Put	114,748	409.3849	362.6746	0.0000	0.0000	0	0.00		
			307,748					0.00	0.00	632,247.00	0.00
		<b>Total</b>	<b>309,447</b>					<b>0.00</b>	<b>0.00</b>	880,151.00	3,576,364,446.30
<b>Future</b>											
Dec 2017	DAGB	Future	10	18.4455	18.6730	0.0000	0.0000	0	0.00		
Jan 2018	DAGB	Future	10	18.6216	18.8534	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	17	18.7251	18.9587	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	18.7749	19.0092	0.0000	0.0000	0	0.00		
			75					0.00	0.00	53,555.00	878,571,162.50
<b>Option</b>											
Dec 2017	DAGB	19.19 Call	15,200	15.7705	78.6852	0.0000	0.0000	0	0.00		
			15,200					0.00	0.00	207,313.00	0.00
		<b>Total</b>	<b>15,275</b>					<b>0.00</b>	<b>0.00</b>	260,868.00	878,571,162.50

<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	2,190	13.7682	13.9425	0.0000	475	6,546,545.00		
Nov 2017	DAUS	Future	2,708	13.7682	13.9447	0.0000	0	0.00		
Dec 2017	DAUS	Future	24	13.7772	13.9538	0.0000	0	0.00		
Dec 2017	DAUS	Future	241	13.7993	13.9768	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,781	13.8016	13.9791	0.0000	0	0.00		
Dec 2017	DAUS	Future	300	13.8104	13.9882	0.0000	0	0.00		
Dec 2017	DAUS	Future	221	13.8148	13.8415	0.0000	221	3,058,971.50		
Dec 2017	DAUS	Future	916	13.8281	14.0066	0.0000	0	0.00		
Dec 2017	DAUS	Future	500	13.8325	14.0112	0.0000	0	0.00		
Jan 2018	DAUS	Future	677	13.8461	14.0252	0.0000	0	0.00		
Jan 2018	DAUS	Future	200	13.8574	14.0368	0.0000	200	2,819,920.00		
Jan 2018	DAUS	Future	500	13.8597	14.0391	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.8642	14.0438	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.8733	14.0531	0.0000	200	2,786,880.00		
Jan 2018	DAUS	Future	241	13.8778	14.0577	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	13.8937	14.0740	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,930	13.9073	14.0879	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.9365	14.1176	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	13.9410	14.1222	0.0000	10	139,597.00		
Feb 2018	DAUS	Future	500	13.9702	14.1519	0.0000	0	0.00		
Mar 2018	DAUS	Future	189	14.0036	14.1859	0.0000	0	0.00		
Mar 2018	DAUS	Future	699	14.0348	14.2175	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	14.0927	14.2764	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	14.1061	14.2899	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.1306	14.3148	0.0000	0	0.00		
May 2018	DAUS	Future	181	14.1751	14.3600	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	14.2391	14.4250	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	14.2457	14.4317	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	14.2854	14.4720	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	14.2964	14.4832	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	14.3096	14.4966	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.3383	14.5258	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	14.3781	14.5662	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	14.4410	14.6300	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	14.5017	14.6915	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	14.5107	14.7007	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.5444	14.7348	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.7694	14.9585	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	16.1537	16.3656	0.0000	0	0.00		
			<u>106,543</u>				<u>1,106.00</u>	<u>15,351,913.50</u>	<u>6,890,493.00</u>	<u>83,505,351,054.90</u>

Option

<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	4.9267	38.2424	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	0.0000	0.4871	0.0000	0.0000	0	0.00
Nov 2017	DAUS	12.75 Put	238,000	0.3428	4.1134	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.47 Call	30,000	10.5394	62.2377	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.30 Call	100	24.3104	105.8962	0.0000	0.0000	100	0.00
Dec 2017	DAUS	13.50 Put	60	180.2987	162.1525	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	2.8406	4.4196	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	148.6900	224.6450	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	95.8782	153.2947	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	130.2766	113.5905	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	127.5469	189.1739	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	108.8383	164.0758	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	424.8484	366.1027	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	348.9484	299.9132	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	169.5393	146.9623	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	175.5824	151.8693	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	184.9177	159.4514	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	218.3891	187.4057	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	43.8375	44.5228	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	117.6504	103.5202	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	143.6380	125.5722	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	114.3570	159.3387	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	81.2064	117.5751	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	59.0415	87.8978	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	53.0566	79.7261	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	398.1976	343.5821	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	155.4305	135.3756	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	432.8458	374.0583	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	154.3983	207.8989	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	458.5203	397.0016	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	644.2019	561.7854	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	643.3303	562.0192	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.50 Put	100,000	295.5609	253.4236	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	258.8936	222.2804	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1256.7305	1142.3817	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	205.3174	251.5749	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	488.7722	428.4386	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	313.2655	375.0446	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	236.8668	287.3532	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	137.8849	121.2064	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	525.7489	462.8571	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	260.1396	312.4419	0.0000	0.0000	0	0.00

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May 2018	DAUS	12.75 Put	11,000	142.5210	125.2625	0.0000	0.0000	0	0.00		
May 2018	DAUS	14.50 Put	11,000	904.3484	812.5019	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.76 Call	11,000	248.3468	299.3473	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	512.4194	451.8360	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.43 Call	500	342.5575	402.8459	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	261.4292	311.8264	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	533.8106	472.0713	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	368.5626	427.2895	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	284.6322	333.8831	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	753.7560	677.2580	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	907.9236	821.6179	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	400.2271	459.2800	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	358.2988	413.6804	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	553.2830	491.2543	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	394.6619	452.7523	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	308.4914	356.6091	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	101.4449	86.3352	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	586.0643	522.2837	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	343.3958	394.9178	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	569.9771	509.1702	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	411.7447	469.0289	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	325.5228	372.3983	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	583.1847	524.5694	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	427.5999	483.8442	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	339.6387	385.1850	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	596.9847	539.5825	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	448.2006	503.1181	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	362.6328	407.5367	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	60.7103	45.3306	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	626.9276	566.2070	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	400.7256	449.7913	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	610.4474	553.1856	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	462.8046	516.8588	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	372.1308	416.1774	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	625.6518	568.9560	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	488.1300	541.2241	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	394.5922	437.7572	0.0000	0.0000	0	0.00		
			<u>1,236,098</u>					<u>100.00</u>	<u>0.00</u>	<u>14,929,620.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,342,641</b>					<b>1,206.00</b>	<b>15,351,913.50</b>	21,820,113.00	83,505,351,054.90

**Future**

Dec 2017	EUUS	Future	30	1.1951	1.1931	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	15,700	10.5108	10.6621	10.7623	10.5338	4,304	45,949,031.00		
	Mar 2018	ZAAD	Future	1,400	10.6616	10.8165	10.6878	10.6878	250	2,671,950.00		
	Jun 2018	ZAAD	Future	5,346	10.8134	10.9705	0.0000	0.0000	0	0.00		
	Dec 2018	ZAAD	Future	10,812	11.1172	11.2805	0.0000	0.0000	0	0.00		
				33,258					4,554.00	48,620,981.00	3,455,641.00	29,758,014,645.60
		<b>Total</b>		<b>33,258</b>					<b>4,554.00</b>	<b>48,620,981.00</b>	3,488,018.00	29,758,014,645.60
<b>Future</b>												
	Dec 2017	ZACA	Future	1,050	10.8586	11.0090	10.8765	10.8765	200	2,175,300.00		
	Mar 2018	ZACA	Future	100	11.0323	11.1867	0.0000	0.0000	0	0.00		
				1,150					200.00	2,175,300.00	122,503.00	1,204,183,527.10
		<b>Total</b>		<b>1,150</b>					<b>200.00</b>	<b>2,175,300.00</b>	122,503.00	1,204,183,527.10
<b>Future</b>												
	Dec 2017	ZADK	Future	900	2.2207	2.2454	0.0000	0.0000	0	0.00		
				900					0.00	0.00	10,170.00	219,086,109.00
		<b>Total</b>		<b>900</b>					<b>0.00</b>	<b>0.00</b>	10,170.00	219,086,109.00
<b>Future</b>												
	Dec 2017	ZAEU	Future	111,333	16.5015	16.6859	16.8637	16.4500	5,619	93,620,257.80		
	Mar 2018	ZAEU	Future	36,992	16.8443	17.0347	17.1501	16.8242	8,030	137,081,352.70		
	Jun 2018	ZAEU	Future	546	17.1883	17.3831	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	Future	4,679	17.5416	17.7404	0.0000	0.0000	0	0.00		
	Dec 2018	ZAEU	Future	1,928	17.8893	17.8900	0.0000	0.0000	3,856	69,021,821.60		
				155,478					17,505.00	299,723,432.10	12,839,926.00	181,081,439,405.90
<b>Option</b>												
	Dec 2017	ZAEU	14.00 Put	18,000	1.1661	2.4475	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	362.8577	527.9594	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.05 Put	5,648	76.5975	75.8650	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.10 Put	19,510	80.8774	80.1176	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.39 Put	174,600	418.3476	371.6774	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.50 Call	643	811.9138	950.8460	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	17.00 Call	620	577.6933	691.2459	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.75 Put	54,507	26.9727	26.4704	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.97 Put	7,000	36.1581	31.3343	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	15.25 Put	54,507	157.3051	143.2551	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	16.44 Put	7,000	487.1958	441.0597	0.0000	0.0000	0	0.00		

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Jun 2018	ZAEU	18.61 Call	7,000	425.2109	495.5632	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	54,507	164.3363	197.9578	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	41,516	58.9667	56.1954	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	362.8293	331.6207	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	241.5320	268.9818	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>701,568</b>					<b>17,505.00</b>	<b>299,723,432.10</b>	18,843,255.00
										181,081,439,405.90
<b>Future</b>										
Dec 2017	ZAFR	Future	1,215	14.1013	14.2983	14.4326	14.4326	250	3,608,150.00	
			<u>1,215</u>					<u>250.00</u>	<u>3,608,150.00</u>	<u>599,303.00</u>
		<b>Total</b>	<b>1,215</b>					<b>250.00</b>	<b>3,608,150.00</b>	6,374,315,376.60
<b>Future</b>										
Dec 2017	ZAGB	Future	213,839	18.4559	18.6838	18.8343	18.3800	5,410	100,580,507.80	
Mar 2018	ZAGB	Future	12,815	18.7892	19.0235	19.0321	18.7650	540	10,142,751.00	
Jun 2018	ZAGB	Future	4,422	19.1201	19.3591	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	3,565	19.4532	19.6967	0.0000	0.0000	0	0.00	
			<u>234,641</u>					<u>5,950.00</u>	<u>110,723,258.80</u>	<u>9,267,164.00</u>
		<b>Total</b>								154,382,390,361.00
<b>Option</b>										
Dec 2017	ZAGB	18.20 Call	400	519.8554	726.7296	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	19.80 Call	800	53.1818	125.5549	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	17.00 Put	500	150.5375	137.5702	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	671.5146	810.8741	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	330.8709	416.8777	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>238,341</b>					<b>5,950.00</b>	<b>110,723,258.80</b>	11,038,677.00
										154,382,390,361.00
<b>Future</b>										
Dec 2017	ZAJY	Future	195	0.1244	0.1257	0.1251	0.1251	30	375,390.00	
			<u>195</u>					<u>30.00</u>	<u>375,390.00</u>	<u>952,980.00</u>
		<b>Total</b>	<b>195</b>					<b>30.00</b>	<b>375,390.00</b>	10,619,392,867.80
<b>Future</b>										
Jun 2018	ZAKS	Future	1,145	0.1329	0.1336	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1327	0.1327	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>	432,652,210.00
<b>Future</b>										
Dec 2017	ZATR	Future	4,775	3.5189	3.5260	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	3.4674	3.4731	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>Future</b>										
Dec 2017	ZAUM	Future	594	13.8082	13.9859	14.1265	13.9211	118	165,024,720.00	
Mar 2018	ZAUM	Future	128	14.0125	14.1949	14.1335	14.0117	10	14,072,600.00	
Jun 2018	ZAUM	Future	14	14.2148	14.4003	0.0000	0.0000	0	0.00	
			736					128.00	179,097,320.00	144,854.00
		<b>Total</b>	<b>736</b>					<b>128.00</b>	<b>179,097,320.00</b>	<b>149,377.00</b>
<b>Future</b>										
Dec 2017	ZAUS	Future	1,007,745	13.8082	13.9859	14.1632	13.7317	161,755	2,251,489,419.00	
Mar 2018	ZAUS	Future	186,437	14.0125	14.1949	14.3400	13.9416	70,643	992,242,771.50	
Jun 2018	ZAUS	Future	119,298	14.2148	14.4003	14.3150	14.1425	8,266	117,066,550.80	
Sep 2018	ZAUS	Future	3,287	14.4163	14.6049	0.0000	0.0000	0	0.00	
			1,316,767					240,664.00	3,360,798,741.30	159,169,793.00
										1,867,177,506,299.40
<b>Option</b>										
Dec 2017	ZAUS	11.75 Put	1,000	1.1047	2.1123	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	20,141	2.2530	3.2539	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.16 Put	550	3.5351	4.3229	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.20 Put	4,000	3.9534	4.6458	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.21 Put	18,000	4.0653	4.7306	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.40 Put	114,600	6.8810	6.7036	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.50 Put	16,416	9.0368	8.0878	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.56 Put	7,100	10.6295	9.0652	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.65 Put	1,819	13.5359	11.6940	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.75 Put	10,000	17.6574	16.4644	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.76 Put	550	18.1300	17.0208	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.00 Put	11,000	33.8178	35.8806	0.0000	0.0000	1,000	0.00	
Dec 2017	ZAUS	13.10 Put	41,000	43.5544	47.6055	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.18 Put	16,000	56.6146	59.0241	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Call	7,000	668.5024	848.0891	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Put	6,728	60.3024	62.1891	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.21 Put	5,000	62.2120	63.8200	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.22 Put	7,100	64.1672	65.4847	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.25 Call	16,141	628.5055	806.5798	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	93.8974	90.9934	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.40 Put	114,600	107.6049	102.9880	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.50 Call	11,016	447.3005	616.1556	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.60 Call	4,000	384.4849	548.0128	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.76 Call	3,750	296.2351	449.0045	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 Put	3,000	248.0351	223.1045	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	268.3425	240.3217	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.90 Put	2,600	325.1425	286.8355	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,820	221.4828	357.6517	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	195.6933	324.1612	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	387.4933	338.2612	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.10 Call	100	163.1897	281.9150	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	580.2361	504.5240	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	1,000	91.8779	181.4032	0.0000	0.0000	2,000	0.00
Dec 2017	ZAUS	14.50 Call	8,000	75.2325	155.6065	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	767.0325	669.7065	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	56.1597	126.9565	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	29.4800	81.2296	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	22.9429	68.4160	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	17.2913	56.4879	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	8.2247	28.7209	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	7.0132	24.5057	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	3.8909	13.1532	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	2.0713	3.7762	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	2.1069	3.6923	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	1.9997	3.3799	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	34.8008	31.8947	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	58.0104	54.1640	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	61.3120	57.3327	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	70.3180	65.9727	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	77.3151	72.6779	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	117.8736	102.3645	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	142.9578	124.0838	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	156.8471	136.1302	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	215.9367	187.5952	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	225.0302	195.5429	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	269.0490	232.6990	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	276.4322	238.8121	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	15,000	827.7106	965.9198	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	315.2106	271.0198	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	357.0920	308.1923	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	420.9162	365.2094	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	683.0240	808.7277	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	506.4150	442.2123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	517.0392	451.8260	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	583.9046	511.9259	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	538.1110	647.2404	0.0000	0.0000	0	0.00



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Mar 2018	ZAUS	14.16 Put	750	649.6505	570.5913	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	661.9613	581.6171	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	36	486.8758	587.6520	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	674.3758	592.7520	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	686.8992	604.2463	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	403.8336	492.5322	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	400.6807	488.8885	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	865.7919	769.6553	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	240	385.2511	471.0334	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	872.7511	776.1334	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	1,000	886.7374	789.1616	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	364.5951	447.0434	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Call	1,000	334.2729	411.6296	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Put	1,000	1001.7729	896.7296	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	316.4058	390.4871	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	100	306.6543	378.8696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Put	100	1084.1543	973.9696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	290.3099	359.3317	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	281.3680	348.6077	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	279.1756	346.0078	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	270.5808	335.7953	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	260.2113	323.4518	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	238.8117	297.8631	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	212.5228	266.2213	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	181.6301	229.3018	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	175.8174	222.5783	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	166.0915	211.3006	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	150.6747	192.6511	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	117.2889	151.3408	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	103.1643	133.6792	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	13.1451	12.7101	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	23.3281	18.1944	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	56.5452	46.6900	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	83.4186	70.3931	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	103.7125	88.5090	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	165.3450	144.2480	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	215.3611	188.0440	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	15,158	226.0774	197.5973	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	239.9720	209.9989	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	275.6111	241.9073	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	291.4302	256.1095	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	317.9401	279.9676	0.0000	0.0000	50	0.00

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Jun 2018	ZAUS	13.46 Put	5,183	375.4527	331.9380	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.48 Put	7,420	383.0652	338.8390	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	450.8952	397.3069	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.75 Put	104,895	501.5354	442.1150	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.80 Put	500	525.5261	464.0950	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.81 Put	40,000	530.3983	468.5628	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.83 Put	300	540.2147	477.5740	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.84 Put	500	545.1548	482.1133	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.90 Put	1,000	575.3115	509.8514	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.00 Put	6,130	627.4549	557.9595	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.10 Put	7,028	681.9008	608.3820	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.25 Put	2,000	767.9208	688.2511	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.71 Call	50	566.4542	654.0064	0.0000	0.0000	50	0.00		
Jun 2018	ZAUS	14.81 Call	500	535.5644	619.4560	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.11 Call	760	453.8766	526.3644	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.14 Call	2,700	446.5113	518.0170	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	381.6408	444.2080	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	361.7364	421.4463	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	312.9803	368.0234	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	254.3264	301.0001	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	225.1293	267.0241	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	221.4401	262.7158	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	211.9186	251.5930	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	208.4627	247.5510	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	194.1939	230.8337	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	167.8975	199.9015	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	160.8876	191.6329	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	145.9033	171.6760	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	141.5032	165.5475	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	135.5206	158.1870	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	16.3983	17.8128	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	171.5509	140.9769	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	181.4454	149.7771	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	236.3226	199.0876	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	1276.4505	1412.9626	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	2,500	544.9840	489.4269	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	459.3982	520.0566	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	445.4612	505.2327	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	426.3480	483.9833	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	2,500	292.7285	333.7525	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	724.7797	779.5555	0.0000	0.0000	0	0.00		
			<u>2,680,519</u>					<u>3,100.00</u>	<u>0.00</u>	<u>40,423,319.00</u>	<u>0.00</u>

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		<b>Total</b>	<b>3,997,286</b>				<b>243,764.00</b>	<b>3,360,798,741.30</b>	<b>199,593,112.00</b>	<b>1,867,177,506,299.40</b>
		<b>Grand Total</b>	<b>6,648,962</b>				<b>273,587.00</b>	<b>4,020,474,486.70</b>	<b>267,190,236</b>	<b>2,558,306,057,403.60</b>