



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	10.3171	10.3806	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	10.3862	10.4504	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
									146 060.00 730 229 419.30
<b>Future</b>									
Dec 2017	DAEU	Future	3	15.9993	16.0640	0.0000	0.0000	0	0.00
Dec 2017	DAEU	Future	800	16.0400	16.1041	0.0000	0.0000	0	0.00
Jan 2018	DAEU	Future	30	16.1779	16.2407	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	16.3287	16.3928	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	16.3798	16.4437	0.0000	0.0000	0	0.00
			<u>899</u>					<u>0.00</u>	<u>0.00</u>
									248 727.00 3 589 786 759.20
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	288.2605	264.0397	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	114,748	625.8888	590.2493	0.0000	0.0000	0	0.00
			<u>307,748</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>308,647</b>					<b>0.00</b>	<b>0.00</b>
									632 539.00 0.00
									881 266.00 3 589 786 759.20
<b>Future</b>									
Dec 2017	DAGB	Future	10	18.1377	18.2341	0.0000	0.0000	0	0.00
Jan 2018	DAGB	Future	10	18.3121	18.4090	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	18.4111	18.5087	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	18.4597	18.5578	0.0000	0.0000	0	0.00
			<u>75</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>
									53 555.00 878 571 162.50
									260 868.00 878 571 162.50
<b>Future</b>									
Dec 2017	DAUS	Future	241	13.5623	13.5711	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,781	13.5644	13.5733	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	300	13.5731	13.5819	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
Dec 2017	DAUS	Future	221	13.5775	13.5862	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	916	13.5905	13.5992	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,000	13.5948	13.6035	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	677	13.6079	13.6165	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	200	13.6187	13.6274	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.6209	13.6295	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.6252	13.6339	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	574	13.6316	13.6404	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.6338	13.6426	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.6381	13.6469	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	13.6531	13.6622	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	2,430	13.6660	13.6752	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.6939	13.7033	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	13.6981	13.7075	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	13.7257	13.7353	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	3,716	13.7577	13.7673	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	13.7877	13.7972	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	13.8434	13.8527	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	13.8562	13.8655	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.8798	13.8890	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	13.9226	13.9317	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	13.9851	13.9940	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	13.9916	14.0005	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	14.0305	14.0392	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	14.0414	14.0500	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	14.0543	14.0629	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.0824	14.0908	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	14.1214	14.1296	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	14.1824	14.1902	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	14.2415	14.2487	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	14.2503	14.2574	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.2831	14.2899	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.4957	14.5005	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	15.8328	15.8212	0.0000	0.0000	0	0.00		
			<u>107,722</u>					<u>0.00</u>	<u>0.00</u>	<u>6 923 722.00</u>	<u>83 962 243 041.00</u>

**Option**

Dec 2017	DAUS	13.78 Call	5,000	115.7957	127.3989	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	262.3844	240.6218	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	1.7482	1.7121	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	75.4565	71.9477	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	43.9568	40.7339	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.50 Put	20,000	27.5580	28.5076	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	13.25 Put	20,000	184.5859	182.8491	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	169.5913	167.9869	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	67.7581	69.6673	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	56.2220	57.8288	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	195.6615	200.2826	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	535.4128	532.2559	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	443.0388	440.4069	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	223.1319	221.7113	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	230.5932	229.1527	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	242.0825	240.6116	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	282.9730	281.3961	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	58.9119	58.8828	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	155.8522	154.6130	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	189.9305	188.6003	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	65.3602	68.3586	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	42.5748	45.2141	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	28.6266	30.9025	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	25.0279	27.1796	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	213.1423	211.7381	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	496.5202	494.6493	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	202.8393	201.3526	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	536.8370	534.7508	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	96.8087	100.4045	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	474.9408	473.0444	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	566.0570	563.8732	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	775.0458	772.0548	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	770.6552	767.4589	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	0	323.8806	321.6272	0.0000	0.0000	50,000	0.00
Mar 2018	DAUS	13.40 Put	100,000	325.5173	323.2039	0.0000	0.0000	50,000	0.00
Apr 2018	DAUS	15.00 Put	1,000	1419.7156	1416.6447	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	147.4044	151.7046	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	582.0702	581.2605	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	235.1817	241.0300	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	172.4882	177.2663	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	172.0253	171.5956	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	622.3669	621.7548	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	191.9908	197.0977	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	177.7435	177.3923	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1038.6457	1037.5579	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	183.3467	188.3105	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	604.6317	604.4795	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	262.4271	268.8954	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.89 Call	500	195.4307	200.6618	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	625.7570	625.0420	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	287.8793	294.0036	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	218.3083	223.3095	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	864.6518	863.2746	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1031.5127	1030.0681	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	317.7276	323.3853	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	282.4474	287.6253	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	645.0343	643.4942	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	313.8685	319.2141	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	242.2306	246.5814	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	134.5579	132.3590	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	681.1304	679.3913	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	271.8354	276.3064	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	661.4011	659.9332	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	331.6427	336.7409	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	259.6782	263.8640	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	674.1952	672.2264	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	348.4989	352.8981	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	274.0662	277.6308	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	687.6343	685.0604	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	369.8744	373.4056	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	296.6091	299.4421	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	78.4407	79.0959	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	720.1951	717.5260	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	329.6576	332.6791	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	698.8207	695.8288	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	384.3365	387.0933	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	308.7293	310.8634	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	711.6086	709.3390	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	406.6379	409.7003	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	330.0129	332.4981	0.0000	0.0000	0	0.00		
			<u>1,017,878</u>					<u>100,000.00</u>	<u>0.00</u>	<u>15 456 526.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,125,600</b>					<b>100,000.00</b>	<b>0.00</b>	<b>22 380 248.00</b>	<b>83 962 243 041.00</b>
<b>Future</b>											
Dec 2017	EUUS	Future	30	1.1797	1.1837	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>649 050.00</u>	<u>7 292 611 135.00</u>
<b>Total</b>			<b>30</b>					<b>0.00</b>	<b>0.00</b>	<b>649 050.00</b>	<b>7 292 611 135.00</b>
<b>Future</b>											
Dec 2017	ZAAD	Future	14,467	10.2722	10.3355	10.2876	10.2420	411	4,227,714.60		

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Mar 2018	ZAAD	Future	656	10.4161	10.4804	0.0000	0.0000	0	0.00
Jun 2018	ZAAD	Future	5,012	10.5620	10.6263	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	10.8580	10.9216	0.0000	0.0000	0	0.00
			<u>30,947</u>					<u>411.00</u>	<u>4,227,714.60</u>
		<b>Total</b>	<b>30,947</b>					<b>411.00</b>	<b>4,227,714.60</b>
									<b>3 459 636.00</b>
									<b>29 799 741 187.70</b>
<b>Future</b>									
Dec 2017	ZACA	Future	1,050	10.7207	10.7222	0.0000	0.0000	0	0.00
Mar 2018	ZACA	Future	350	10.8895	10.8901	10.8782	10.8782	250	2,719,550.00
			<u>1,400</u>					<u>250.00</u>	<u>2,719,550.00</u>
		<b>Total</b>	<b>1,400</b>					<b>250.00</b>	<b>2,719,550.00</b>
									<b>122 753.00</b>
									<b>1 206 903 077.10</b>
<b>Future</b>									
Dec 2017	ZADK	Future	550	2.1576	2.1659	0.0000	0.0000	0	0.00
			<u>550</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>550</b>					<b>0.00</b>	<b>0.00</b>
									<b>10 520.00</b>
									<b>226 735 309.00</b>
<b>Future</b>									
Dec 2017	ZAEU	Future	106,171	16.0099	16.0744	16.0362	16.0083	366	5,862,073.80
Mar 2018	ZAEU	Future	45,992	16.3433	16.4074	16.3562	16.3562	2,086	34,113,049.80
Jun 2018	ZAEU	Future	1,046	16.6740	16.7387	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	Future	5,142	17.0160	17.0815	0.0000	0.0000	0	0.00
Dec 2018	ZAEU	Future	1,928	17.3551	17.4190	0.0000	0.0000	0	0.00
			<u>160,279</u>					<u>2,452.00</u>	<u>39,975,123.60</u>
									<b>12 874 913.00</b>
									<b>181 653 174 777.50</b>
<b>Option</b>									
Dec 2017	ZAEU	14.00 Put	18,000	2.4750	1.8580	0.0000	0.0000	0	0.00
Dec 2017	ZAEU	16.39 Call	18,000	138.3204	158.6354	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.05 Put	5,648	129.0566	117.0555	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	19,510	138.8458	126.1696	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.39 Put	174,600	626.4137	592.0592	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	534.7284	562.6316	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	366.8723	387.9733	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	54,507	44.2339	38.3962	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	7,000	57.5539	50.9213	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	54,507	230.0581	214.7688	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	7,000	684.2248	652.7746	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	7,000	294.1283	307.6846	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	54,507	111.4225	114.8072	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	41,516	89.3495	77.6012	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	16.00 Put	41,516	496.1031	473.2834	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	21.63 Call	41,516	197.7607	202.7846	0.0000	0.0000	0	0.00

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			546,090					0.00	0.00	6 003 698.00	0.00
		<b>Total</b>	<b>706,369</b>					<b>2,452.00</b>	<b>39,975,123.60</b>	18 878 611.00	181 653 174 777.50
<b>Future</b>											
	Dec 2017 ZAFR	Future	1,502	13.7191	13.7684	0.0000	0.0000	0	0.00		
			1,502					0.00	0.00	599 703.00	6 379 813 136.60
		<b>Total</b>	<b>1,502</b>					<b>0.00</b>	<b>0.00</b>	599 703.00	6 379 813 136.60
<b>Future</b>											
	Dec 2017 ZAGB	Future	211,012	18.1483	18.2444	18.1883	18.1200	1,065	19,322,226.50		
	Mar 2018 ZAGB	Future	13,065	18.4740	18.5721	0.0000	0.0000	0	0.00		
	Jun 2018 ZAGB	Future	4,422	18.7953	18.8942	0.0000	0.0000	30	574,566.00		
	Sep 2018 ZAGB	Future	3,576	19.1221	19.2226	0.0000	0.0000	0	0.00		
			232,075					1,095.00	19,896,792.50	9 279 509.00	154 610 246 719.00
<b>Option</b>											
	Dec 2017 ZAGB	18.20 Call	400	241.1960	298.0883	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	19.80 Call	800	13.3654	17.7971	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	17.00 Put	500	192.1104	169.8964	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	19.00 Call	1,500	522.6404	562.9578	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	20.14 Call	500	244.9666	269.1312	0.0000	0.0000	0	0.00		
			3,700					0.00	0.00	1 771 513.00	0.00
		<b>Total</b>	<b>235,775</b>					<b>1,095.00</b>	<b>19,896,792.50</b>	11 051 022.00	154 610 246 719.00
<b>Future</b>											
	Dec 2017 ZAJY	Future	195	0.1209	0.1205	0.0000	0.0000	0	0.00		
			195					0.00	0.00	952 980.00	10 619 392 867.80
		<b>Total</b>	<b>195</b>					<b>0.00</b>	<b>0.00</b>	952 980.00	10 619 392 867.80
<b>Future</b>											
	Jun 2018 ZAKS	Future	1,145	0.1308	0.1305	0.0000	0.0000	0	0.00		
	Sep 2018 ZAKS	Future	562	0.1304	0.1293	0.0000	0.0000	0	0.00		
			1,707					0.00	0.00	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>											
	Dec 2017 ZATR	Future	0	3.5163	3.5031	0.0000	0.0000	4,775	16,727,302.50		
	Mar 2018 ZATR	Future	433	3.4677	3.4543	0.0000	0.0000	0	0.00		
			433					4,775.00	16,727,302.50	238 089.00	860 198 353.00
		<b>Total</b>	<b>433</b>					<b>4,775.00</b>	<b>16,727,302.50</b>	238 089.00	860 198 353.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2017	ZAUM	Future	581	13.5710	13.5797	13.6070	13.5109	65	88,264,050.00
Mar 2018	ZAUM	Future	143	13.7663	13.7759	13.7971	13.7625	10	13,779,800.00
Jun 2018	ZAUM	Future	83	13.9613	13.9703	0.0000	0.0000	0	0.00
			807					75.00	102,043,850.00
									145 172.00
									166 818 456 160.00
		<b>Total</b>	<b>807</b>					<b>75.00</b>	<b>102,043,850.00</b>
									149 695.00
									166 818 456 160.00
<b>Future</b>									
Dec 2017	ZAUS	Future	905,358	13.5710	13.5797	13.6104	13.5100	35,622	483,861,578.00
Mar 2018	ZAUS	Future	222,577	13.7663	13.7759	13.7971	13.7136	8,365	115,197,979.90
Jun 2018	ZAUS	Future	120,562	13.9613	13.9703	13.9500	13.9107	101	1,416,937.70
Sep 2018	ZAUS	Future	3,287	14.1583	14.1663	0.0000	0.0000	0	0.00
			1,251,784					44,088.00	600,476,495.60
									159 751 218.00
									1 875 159 190 236.20
<b>Option</b>									
Dec 2017	ZAUS	11.75 Put	1,000	1.6920	1.1735	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,141	3.7077	2.6124	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.16 Put	550	6.0408	4.3175	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.20 Put	4,000	6.8124	4.8888	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	6.9688	5.0427	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	10.7258	8.7077	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	16,416	13.5161	11.5292	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.56 Put	7,100	15.5492	13.6354	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	19.2229	17.5183	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.75 Put	10,000	24.3939	23.0992	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.76 Put	550	24.9855	23.7439	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	11,000	53.6708	50.3440	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.10 Put	41,000	74.5000	70.5722	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	94.9784	90.5807	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Call	7,000	471.6646	475.8525	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Put	6,728	100.6646	96.1525	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	103.5953	99.0265	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.22 Put	7,100	106.5851	101.9591	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.25 Call	16,141	436.9123	440.8199	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	150.9883	145.6695	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	170.8869	165.3259	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	11,116	286.5004	289.1998	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.52 Put	21,000	225.1963	219.1158	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.53 Put	3,700	230.1406	224.0211	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.56 Put	3,700	245.5061	0.0000	0.0000	0.0000	7,400	0.00
Dec 2017	ZAUS	13.60 Call	4,000	238.2789	239.8600	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.64 Put	4,400	290.0529	282.6641	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.67 Put	640	307.7768	300.1968	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Call	3,750	175.1405	175.7360	0.0000	0.0000	0	0.00

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Dec 2017	ZAUS	13.76 Put	3,000	364.1405	356.0360	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	390.6634	382.3521	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.90 Put	2,600	460.6588	451.9056	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,820	123.6258	123.4590	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	106.4861	106.0917	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	535.4861	526.3917	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	757.0740	747.6715	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	1,000	41.8618	42.4204	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	32.2470	33.5708	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	961.2470	953.8708	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	22.7118	24.6765	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	10.5666	12.9101	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	8.8373	10.4346	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	7.3150	8.5642	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	3.9818	4.4810	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	3.4583	3.8454	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	2.0830	2.1960	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	1.3762	0.7773	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	1.3706	0.7252	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	0.5488	0.2518	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	41.2796	39.9170	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	68.0613	67.2416	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	71.8863	71.1531	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	86.7418	85.8718	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	98.4453	97.4915	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	149.9633	148.6642	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	180.5816	179.0911	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	104,866	197.4270	195.8337	0.0000	0.0000	9,902	0.00
Mar 2018	ZAUS	13.22 Put	15,000	271.6374	269.0950	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	283.0861	280.5831	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	336.0874	333.7772	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	344.7301	342.4537	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	40,000	656.1955	663.6871	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	389.8955	387.7871	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	438.2841	436.3506	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,000	556.1454	563.9904	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Call	100	546.8320	0.0000	0.0000	0.0000	100	0.00
Mar 2018	ZAUS	13.72 Put	100	500.5320	0.0000	0.0000	0.0000	100	0.00
Mar 2018	ZAUS	13.74 Put	20,880	511.3418	509.6567	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	528.7460	536.5251	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	568.7436	566.2989	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Call	1,000	474.9500	482.0833	0.0000	0.0000	0	0.00



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Mar 2018	ZAUS	13.89 Put	1,000	598.6500	596.1833	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	610.8150	608.3427	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	459.3981	466.5140	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	623.0981	620.6140	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	635.4922	633.0019	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	654.2963	651.7903	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	433.2735	440.3578	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	426.0581	433.1322	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	699.1404	696.6002	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	408.4954	415.5472	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	391.5993	0.0000	0.0000	0.0000	4,951	0.00
Mar 2018	ZAUS	14.16 Put	750	772.2476	769.6446	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	785.8724	783.2566	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	36	365.8999	372.8710	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	799.5999	796.9710	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	813.4233	810.7808	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.25 Call	4,167	350.6422	357.5801	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	297.9715	304.7605	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	295.4208	302.1995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1009.2352	1006.2661	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	490	283.1143	289.7084	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1016.8143	1013.8084	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1032.0355	1028.9510	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	266.7305	273.0561	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	259.9975	266.2123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	228.8029	234.4649	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	0	221.1409	226.6591	0.0000	0.0000	200	0.00
Mar 2018	ZAUS	14.79 Put	0	1244.8409	1240.7591	0.0000	0.0000	200	0.00
Mar 2018	ZAUS	14.86 Call	15,000	208.3545	213.6267	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	201.3869	206.5234	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	199.6848	204.7866	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	193.0144	197.9833	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	185.0003	189.8051	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	168.5620	173.0157	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	147.7451	152.1071	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	123.6267	127.3650	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	119.3014	122.9238	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	112.1009	115.5268	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	100.7736	103.8808	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	76.6588	79.0513	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	66.6505	68.7312	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	14.7590	13.4113	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	11.50 Put	66	32.1753	28.9910	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	72.7384	69.8962	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	104.4759	102.6144	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	128.0982	127.1339	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	202.3805	202.2224	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	261.1040	261.0595	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	15,158	273.4519	273.4281	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	289.4187	289.4199	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	330.1830	330.2522	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	348.1954	348.2918	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	379.5461	378.4280	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	448.6636	447.7599	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	457.7645	456.8929	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	534.2288	533.5832	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	590.4901	590.0008	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	617.0397	616.6194	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	622.4224	622.0142	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	633.2553	632.8792	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	638.7093	638.3452	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	671.9198	671.6385	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	729.4827	728.9697	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	789.6664	789.1713	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	883.9906	883.5122	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	452.3763	460.4999	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	426.7382	434.5983	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	358.7370	365.8195	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	352.6133	359.6188	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	298.0391	304.9392	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	280.5218	287.1233	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	239.8342	245.6903	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	192.3824	197.2749	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	169.0543	173.4338	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	166.1201	170.4305	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	158.5649	162.7031	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	155.8303	159.9047	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	144.5692	148.3751	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	104,895	125.6617	128.3681	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	120.9379	123.4621	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	109.5986	111.6818	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	106.1325	108.0805	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	101.4313	103.1949	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.00 Put	750	17.1102	15.8574	0.0000	0.0000	0	0.00

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Sep 2018	ZAUS	12.61 Put	5,300	216.2449	213.9400	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.65 Put	1,550	227.5594	225.3383	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.85 Put	750	285.9562	283.9739	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.36 Put	2,179	462.8131	460.9416	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.65 Call	1,464	1101.3928	1107.5382	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.73 Put	2,500	632.8811	631.0223	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	15.97 Call	5,300	374.4048	379.4110	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	362.5176	367.3953	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.08 Call	2,179	355.9109	360.7167	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	346.2479	350.9531	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	17.02 Call	2,500	234.1139	237.4643	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	627.0047	628.4303	0.0000	0.0000	0	0.00	
			<u>2,799,892</u>					<u>22,853.00</u>	<u>0.00</u>	<u>40 627 333.00</u>
		<b>Total</b>	<b>4,051,676</b>					<b>66,941.00</b>	<b>600,476,495.60</b>	<b>200 378 551.00</b>
										<b>1 875 159 190 236.20</b>

<b>Grand Total</b>	<b>6,465,764</b>					<b>175,999.00</b>	<b>786 066 828.80</b>	<b>268,594,800</b>	<b>2,568,072,479,882.60</b>
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