



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	9.7286	9.7949	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.7947	9.8610	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>51</b>					<b>0.00</b>	<b>0.00</b>
									77 060.00
									730 229 419.30
<b>Future</b>									
Dec 2017	DAEU	Future	800	15.0005	15.0703	0.0000	0.0000	0	0.00
Jan 2018	DAEU	Future	151,647	15.1273	15.2095	0.0000	0.0000	2,617	39,924,428.60
Feb 2018	DAEU	Future	44	15.1748	15.2575	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	96,361	15.2158	15.2988	0.0000	0.0000	6,361	97,676,335.50
Mar 2018	DAEU	Future	63	15.2627	15.3461	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.3080	15.3922	0.0000	0.0000	0	0.00
			<u>248,918</u>					<u>8,978.00</u>	<u>137,600,764.10</u>
									496 761.00
									7 380 435 522.80
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	764.2358	707.4959	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	21.9837	32.9825	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	114,748	1281.8516	1218.7979	0.0000	0.0000	0	0.00
			<u>322,898</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>571,816</b>					<b>8,978.00</b>	<b>137,600,764.10</b>
									1 144 450.00
									7 380 435 522.80
<b>Future</b>									
Jan 2018	DAGB	Future	10	17.0819	17.1831	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	17.1714	17.2740	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.2140	17.3172	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>65</b>					<b>0.00</b>	<b>0.00</b>
									53 575.00
									878 926 331.50
<b>Future</b>									
Dec 2017	DAUS	Future	221	12.6371	12.7501	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	916	12.6452	12.7556	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	1,000	12.6463	12.7578	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	436	12.6516	12.7671	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	220	12.6641	12.7793	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,126	12.6666	12.7817	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.6716	12.7866	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	574	12.6791	12.7940	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	12.6816	12.7964	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.6866	12.8013	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	12.7023	12.8169	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	143,345	12.7138	12.8286	0.0000	0.0000	2,985	38,301,455.00
Feb 2018	DAUS	Future	70	12.7387	12.8539	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	10	12.7425	12.8578	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	86,716	12.7673	12.8829	0.0000	0.0000	9,716	125,239,240.00
Mar 2018	DAUS	Future	5,397	12.7957	12.9115	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	12.8223	12.9385	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.8719	12.9891	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	12.8833	13.0007	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.9042	13.0221	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.9423	13.0610	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.9972	13.1173	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	13.0028	13.1231	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	13.0361	13.1578	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,500	13.0435	13.1655	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	13.0453	13.1675	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	13.0564	13.1790	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	13.0805	13.2041	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	13.1138	13.2389	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	13.1655	13.2924	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	13.2147	13.3427	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	13.2219	13.3501	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	13.2493	13.3780	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	13.4237	13.5587	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	14.5203	14.7036	0.0000	0.0000	0	0.00
			<u>335,617</u>					<u>12,701.00</u>	<u>163,540,695.00</u>
									<u>7 159 506.00</u>
									<u>87 002 457 859.40</u>

Option

Dec 2017	DAUS	13.50 Put	60	863.2929	752.4907	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	0.0002	0.0218	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.10 Put	100	466.2621	373.1720	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.56 Call	100	2.1005	5.8009	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	0.1308	0.3714	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	0.0572	0.1631	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.50 Put	20,000	85.7968	61.4995	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	610.2270	515.0552	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	566.0016	474.6913	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	0.4836	1.1523	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	0.3810	0.9329	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.72 Put	427	208.3163	0.0000	0.0000	0.0000	427	0.00
Jan 2018	DAUS	12.83 Call	427	128.0164	0.0000	0.0000	0.0000	854	0.00
Jan 2018	DAUS	13.50 Put	238	842.7250	743.7046	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	10.5886	19.4576	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	4.0719	7.3020	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1221.5854	1114.0218	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	1075.5894	972.1021	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	296.5025	247.7050	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	555.4115	481.4752	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	17,000	587.6626	511.4294	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	628.7470	549.7796	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	645.4058	565.3877	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	670.6234	589.0727	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	755.8974	670.2259	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	25.2785	38.2592	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	20.6285	31.4387	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	12.4517	19.3573	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	174.7977	143.8123	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	463.9823	398.0754	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	548.7382	476.0512	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	2.1515	3.6198	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	1.8432	2.6112	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	1.8382	2.4962	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	1.8434	2.4705	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	593.3886	520.0011	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1114.9976	1018.4134	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	564.6364	494.4082	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1170.5860	1073.1412	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	4.6783	7.5473	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1068.0813	975.0963	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1205.8254	1108.6232	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1486.1502	1384.2518	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	81.3581	107.0352	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	1460.1924	1361.9262	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	775.8687	700.0831	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2191.2569	2085.8314	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	29.9847	36.7299	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1122.1674	1040.2777	0.0000	0.0000	0	0.00

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Apr 2018	DAUS	15.23 Call	500	57.4829	67.0700	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	37.9169	45.8005	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	392.9441	354.6590	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1172.3189	1089.5042	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	46.0389	54.7913	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	401.9463	363.2142	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1720.5903	1624.4664	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	42.7718	52.0781	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1125.6390	1046.6945	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	76.9301	87.3503	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	51.2078	58.7188	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1129.2256	1052.8888	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	94.5541	105.5451	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	70.7018	77.2498	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1440.7555	1355.1661	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1656.5418	1566.4819	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	112.9398	124.8704	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	100.7669	110.0120	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1132.5290	1058.0850	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	114.2263	125.1854	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	89.9939	96.6778	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	269.8055	250.7370	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1178.6196	1102.8656	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	102.6361	109.8937	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1135.1924	1062.5231	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	131.3418	141.7874	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	106.3206	112.2780	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1136.6379	1066.2851	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	145.4372	157.4795	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	118.9350	126.4247	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1139.0502	1070.6438	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	162.2390	176.1090	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	134.8529	144.6512	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	186.3916	174.1964	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1181.6936	1111.8168	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	148.6257	160.1602	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1141.0289	1074.1700	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	178.1358	189.6484	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	145.8910	155.3662	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1039.2589	976.7842	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	270.1080	296.5649	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1144.9070	1079.8213	0.0000	0.0000	0	0.00

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Dec 2018	DAUS	16.93 Call	500	194.9163	208.4814	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	153.5438	168.9401	0.0000	0.0000	0	0.00	
			<u>1,067,591</u>					<u>1,281.00</u>	<u>0.00</u>	<u>16 073 807.00</u>
	<b>Total</b>		<b>1,403,208</b>					<b>13,982.00</b>	<b>163,540,695.00</b>	23 233 313.00 87 002 457 859.40
<b>Future</b>										
Mar 2018	EUUS	Future	15	1.1931	1.1888	0.0000	0.0000	0	0.00	
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>649 125.00</u>
	<b>Total</b>		<b>15</b>					<b>0.00</b>	<b>0.00</b>	649 125.00 7 293 499 720.00
<b>Future</b>										
Mar 2018	ZAAD	Future	17,243	9.8214	9.8879	0.0000	0.0000	7,766	76,474,908.40	
Jun 2018	ZAAD	Future	5,012	9.9533	10.0214	9.9524	9.9524	9	89,571.60	
Dec 2018	ZAAD	Future	10,812	10.2063	10.2792	0.0000	0.0000	0	0.00	
			<u>33,067</u>					<u>7,775.00</u>	<u>76,564,480.00</u>	<u>3 506 309.00</u>
	<b>Total</b>		<b>33,067</b>					<b>7,775.00</b>	<b>76,564,480.00</b>	3 538 686.00 30 278 732 167.00
<b>Future</b>										
Mar 2018	ZACA	Future	250	9.9782	10.0359	0.0000	0.0000	0	0.00	
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>124 903.00</u>
	<b>Total</b>		<b>250</b>					<b>0.00</b>	<b>0.00</b>	124 903.00 1 229 432 717.10
<b>Future</b>										
Mar 2018	ZAEU	Future	233,324	15.2752	15.3589	15.4300	15.2800	11,681	179,088,607.20	
Jun 2018	ZAEU	Future	8,115	15.5758	15.6628	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	Future	5,392	15.8795	15.9747	0.0000	0.0000	0	0.00	
Dec 2018	ZAEU	Future	1,928	16.1765	16.2761	0.0000	0.0000	0	0.00	
			<u>248,759</u>					<u>11,681.00</u>	<u>179,088,607.20</u>	<u>13 413 099.00</u>
	<b>Total</b>									190 148 648 683.90
<b>Option</b>										
Mar 2018	ZAEU	15.05 Put	5,648	312.3979	290.3047	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	19,510	336.4840	313.0913	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.39 Put	174,600	1253.2667	1194.3462	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	123.6740	146.2574	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	71.8519	87.7422	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,995	57.3341	59.9874	0.0000	0.0000	3,512	0.00	
Jun 2018	ZAEU	13.97 Put	7,000	71.1139	75.0124	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	50,995	458.1801	434.7615	0.0000	0.0000	7,024	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	1223.5528	1175.2271	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	89.3239	101.6261	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	13.8561	17.7263	0.0000	0.0000	3,512	0.00	
Sep 2018	ZAEU	14.25 Put	161,971	155.3321	153.7079	0.0000	0.0000	4,312	0.00	

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Sep 2018	ZAEU	15.85 Put	124,767	782.3427	749.9489	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	37,204	872.7016	837.3338	0.0000	0.0000	8,624	0.00	
Sep 2018	ZAEU	19.56 Call	124,767	156.0908	167.4568	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	37,204	70.5915	79.7935	0.0000	0.0000	4,312	0.00	
			860,919					31,296.00	0.00	6 658 829.00
		<b>Total</b>	<b>1,109,678</b>					<b>42,977.00</b>	<b>179,088,607.20</b>	20 071 928.00
										190 148 648 683.90
<b>Future</b>										
Mar 2018	ZAFR	Future	1,215	13.0858	13.1885	0.0000	0.0000	0	0.00	
			1,215					0.00	0.00	605 450.00
		<b>Total</b>	<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	6 457 755 273.50
<b>Future</b>										
Mar 2018	ZAGB	Future	208,988	17.2262	17.3297	17.2921	17.2500	2,004	34,559,025.00	
Jun 2018	ZAGB	Future	7,360	17.5179	17.6264	17.6452	17.6450	1,000	17,645,100.00	
Sep 2018	ZAGB	Future	4,164	17.8060	17.9248	0.0000	0.0000	0	0.00	
			220,512					3,004.00	52,204,125.00	9 732 682.00
										162 871 164 875.20
<b>Option</b>										
Mar 2018	ZAGB	17.00 Put	500	421.8278	394.0923	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	112.4923	134.3591	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	34.1327	41.9300	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	789.4181	754.6507	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	158.1460	174.6475	0.0000	0.0000	0	0.00	
			3,500					0.00	0.00	1 774 113.00
		<b>Total</b>	<b>224,012</b>					<b>3,004.00</b>	<b>52,204,125.00</b>	11 506 795.00
										162 871 164 875.20
<b>Future</b>										
Mar 2018	ZAJY	Future	195	0.1138	0.1152	0.0000	0.0000	0	0.00	
			195					0.00	0.00	953 380.00
		<b>Total</b>	<b>195</b>					<b>0.00</b>	<b>0.00</b>	10 624 138 217.80
<b>Future</b>										
Jun 2018	ZAKS	Future	1,145	0.1221	0.1229	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1220	0.1223	0.0000	0.0000	0	0.00	
			1,707					0.00	0.00	31 923.00
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	432 652 210.00
<b>Future</b>										
Mar 2018	ZATR	Future	433	3.2581	3.2797	0.0000	0.0000	0	0.00	
			433					0.00	0.00	238 189.00
		<b>Total</b>	<b>433</b>					<b>0.00</b>	<b>0.00</b>	860 554 603.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Mar 2018	ZAUM	Future	439	12.8033	12.9192	0.0000	0.0000	20	25,810,000.00	
Jun 2018	ZAUM	Future	86	12.9766	13.0960	0.0000	0.0000	0	0.00	
			525					20.00	25,810,000.00	145 647.00 167 469 985 390.00
		<b>Total</b>	<b>525</b>					<b>20.00</b>	<b>25,810,000.00</b>	<b>150 170.00 167 469 985 390.00</b>
<b>Future</b>										
Mar 2018	ZAUS	Future	968,692	12.8033	12.9192	12.9619	12.8000	157,850	2,033,843,001.20	
Jun 2018	ZAUS	Future	173,427	12.9766	13.0960	13.0550	12.9818	688	8,979,489.80	
Sep 2018	ZAUS	Future	4,897	13.1452	13.2717	13.2000	13.1500	20	263,500.00	
Mar 2019	ZAUS	Future	1,098	13.4882	13.6259	0.0000	0.0000	0	0.00	
			1,148,114					158,558.00	2,043,085,991.00	163 315 661.00 1 922 907 321 491.50
<b>Option</b>										
Mar 2018	ZAUS	12.00 Put	228,000	71.7874	58.9034	0.0000	0.0000	2,000	0.00	
Mar 2018	ZAUS	12.13 Put	5,460	98.4518	83.9191	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.36 Put	20,880	168.5444	145.1411	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.40 Put	2,500	183.3585	158.2088	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.50 Put	26,200	223.7334	194.0290	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.57 Put	3,000	254.8217	221.7979	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.70 Put	2,000	318.6077	0.0000	0.0000	0.0000	2,000	0.00	
Mar 2018	ZAUS	12.82 Put	10,323	384.5307	338.9043	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.94 Put	5,000	458.0542	405.2636	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	100,016	496.9554	441.1963	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Call	1,000	239.2134	289.9712	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Put	1,073	635.9134	570.7712	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.21 Put	5,460	643.2068	577.6214	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.22 Put	15,000	650.5333	584.5024	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.25 Put	45,478	672.6898	605.3470	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.32 Put	7,500	725.4121	655.0893	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.35 Call	2,000	201.7261	0.0000	0.0000	0.0000	2,000	0.00	
Mar 2018	ZAUS	13.38 Put	2,500	771.6830	698.9109	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.40 Put	7,500	787.3168	713.7498	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Call	35,000	170.0087	208.7852	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Put	17,750	866.7087	789.5852	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.52 Put	7,200	882.8201	805.0670	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.60 Put	200,389	948.1607	867.7345	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.66 Call	10,000	141.3480	174.8146	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.70 Call	25,150	134.9981	167.1815	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.72 Call	0	131.9377	163.4931	0.0000	0.0000	200	0.00	
Mar 2018	ZAUS	13.74 Put	20,880	1065.6484	980.6859	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.76 Call	4,000	126.0303	156.3623	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	13.79 Call	2,000	121.7850	151.2268	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1151.7402	1063.8486	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1212.9617	1123.1632	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	103.8866	129.4642	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1230.5866	1140.2642	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1248.2684	1157.4335	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1274.8968	1183.3096	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	11,000	96.0153	119.8368	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	93.8863	117.2271	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1337.4897	1244.2240	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	88.7862	110.9620	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	83.5981	105.0518	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1435.8978	1341.3664	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1453.7810	1359.2012	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	75.0159	96.2859	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1489.7041	1394.6218	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	55.4900	72.1599	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	53.9775	70.2732	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	53.2355	69.3467	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1737.0648	1636.5556	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	49.6703	64.8852	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1746.3703	1645.6852	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1765.0087	1663.9783	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	46.9840	61.5127	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	45.0605	59.0931	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	43.2137	56.7639	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	35.0207	46.3682	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	29.9923	39.9315	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	28.3442	37.8115	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	27.9461	37.2985	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	26.4081	35.3137	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	24.6018	32.9769	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	21.0445	28.3508	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	16.9995	23.0507	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	14.1196	17.4718	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	13.8393	16.5279	0.0000	0.0000	40,000	0.00
Mar 2018	ZAUS	15.57 Call	6,000	13.3774	15.9896	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	12.6611	15.1720	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	11.1759	13.4819	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	10.5731	12.7994	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	28.4094	28.0245	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	54.7928	59.2560	0.0000	0.0000	0	0.00



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Jun 2018	ZAUS	12.00 Put	20,000	137.8592	130.7039	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	170.8673	160.1290	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	211.9448	196.7167	0.0000	0.0000	2,415	0.00
Jun 2018	ZAUS	12.30 Put	24,500	229.2451	212.1335	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	267.5097	245.2555	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	309.2310	282.3936	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	428.3058	391.6758	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	543.8845	498.6631	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	567.6197	520.5489	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	597.9413	548.5604	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	673.5432	619.0806	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	693.0491	637.4024	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	706.1792	649.7512	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	759.7225	700.1939	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	871.4128	805.9074	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	885.7830	819.5524	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	900.2400	833.2895	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1003.8134	931.9372	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	1087.9784	1012.3322	0.0000	0.0000	4,830	0.00
Jun 2018	ZAUS	13.80 Put	500	1126.9606	1049.7164	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1134.8064	1057.2467	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1150.5557	1072.3698	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1158.4556	1079.9589	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1206.1939	1125.8698	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1287.0194	1203.7787	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1369.3208	1283.3206	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1495.2854	1405.4457	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	180.2738	205.6578	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	158.0095	179.9009	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	146.9531	167.0748	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	118.6042	134.1051	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	116.1223	131.2143	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	109.7888	123.8330	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	103.8439	116.8990	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	94.9485	106.5217	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	90.5224	101.3565	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	88.6994	99.2275	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	74.2695	82.2863	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	58.1275	62.4140	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	50.4846	53.0819	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	49.5368	51.9295	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	47.1131	48.9890	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	16.52 Call	66	46.2403	47.9323	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	42.6775	43.6340	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	35.4184	35.9888	0.0000	0.0000	2,415	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	32.8386	34.0161	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	26.8719	28.1247	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	25.1186	26.2662	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	22.7981	23.8085	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	42.1387	36.5915	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	132.3812	126.1294	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	411.0343	379.8471	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	429.8352	397.2713	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	530.3967	490.7996	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	761.7252	708.2524	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	831.5463	774.3776	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	522.7456	582.6930	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	150.6095	165.5397	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	146.2431	160.4570	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	143.8298	157.6487	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	140.3164	153.5595	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	132.0735	143.9542	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	0	100.8333	107.5447	0.0000	0.0000	545	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	621.8558	579.1532	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	161.7352	169.7079	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	303.5454	337.5108	0.0000	0.0000	0	0.00		
			<u>2,734,447</u>					<u>56,405.00</u>	<u>0.00</u>	<u>42 877 140.00</u>	<u>0.00</u>
<b>Total</b>			<b>3,882,561</b>					<b>214,963.00</b>	<b>2,043,085,991.00</b>	<b>206 192 801.00</b>	<b>1 922 907 321 491.50</b>
<b>Grand Total</b>			<b>7,228,798</b>					<b>291,699.00</b>	<b>2 677 894 662.30</b>	<b>277,231,179</b>	<b>2,640,668,746,922.70</b>