



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2018	DAAD	Future	5	9.6283	9.8523	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.6938	9.9177	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
		Total	51					0.00	0.00
									77 060.00
									730 229 419.30
Future									
Dec 2017	DAEU	Future	0	14.7231	15.0961	0.0000	0.0000	800	11,778,480.00
Jan 2018	DAEU	Future	151,647	14.8448	15.2264	0.0000	0.0000	151,617	2,264,187,631.20
Feb 2018	DAEU	Future	44	14.8913	15.2746	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9713	15.3640	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0082	15.4085	0.0000	0.0000	0	0.00
			<u>151,757</u>					<u>152,417.00</u>	<u>2,275,966,111.20</u>
									745 539.00
									11 134 791 368.20
Option									
Jan 2018	DAEU	15.80 Put	193,000	996.0234	673.8570	0.0000	0.0000	180,475	0.00
Jan 2018	DAEU	16.50 Call	15,150	10.5640	24.1650	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1524.6472	1185.1107	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>180,475.00</u>	<u>0.00</u>
		Total	361,554					332,892.00	2,275,966,111.20
									1 686 804.00
									11 134 791 368.20
Future									
Jan 2018	DAGB	Future	10	16.7077	17.1919	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.7945	17.2832	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.8303	17.3263	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
		Total	65					0.00	0.00
									53 575.00
									878 926 331.50
Future									
Dec 2017	DAUS	Future	0	12.3680	12.7420	0.0000	0.0000	916	11,329,088.00
Dec 2017	DAUS	Future	1,000	12.3700	12.7420	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	195	12.3781	12.7523	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	Future	220	12.3842	12.7621	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,126	12.3863	12.7642	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.3906	12.7682	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	574	12.3969	12.7743	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	12.3990	12.7764	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.4032	12.7804	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	12.4180	12.7947	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	144,845	12.4306	12.8067	0.0000	0.0000	140,915	1,766,651,355.00
Feb 2018	DAUS	Future	70	12.4548	12.8318	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	10	12.4585	12.8357	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	1,000	12.4827	12.8608	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	5,397	12.5062	12.8893	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	12.5281	12.9158	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.5768	12.9655	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	12.5885	12.9769	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.6099	12.9979	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.6488	13.0361	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.7052	13.0914	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.7106	13.0970	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.7428	13.1303	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,500	12.7500	13.1377	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.7518	13.1396	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.7625	13.1507	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.7858	13.1748	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	12.8181	13.2081	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.8683	13.2600	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.9153	13.3102	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.9223	13.3177	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.9484	13.3456	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	13.1121	13.5202	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	14.1498	14.6163	0.0000	0.0000	0	0.00
			<u>250,023</u>					<u>141,831.00</u>	<u>1,777,980,443.00</u>
									<u>7 389 270.00</u>
									<u>89 910 503 629.40</u>
Option									
Dec 2017	DAUS	13.10 Put	100	730.5532	368.9668	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.56 Call	100	0.0610	1.6865	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	0.0602	0.1336	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	0.0454	0.0615	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	20,000	873.6245	512.9125	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	822.4852	471.0804	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	0.3067	0.4670	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	0.2647	0.3660	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.39 Put	277	155.4213	0.0000	0.0000	0.0000	277	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jan 2018	DAUS	12.46 Call	277	132.7307	0.0000	0.0000	0.0000	277	0.00
Jan 2018	DAUS	12.72 Put	427	383.3649	146.4760	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.83 Call	427	42.4589	150.5420	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	1109.2879	749.1957	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	3.3808	11.6945	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	1.5382	4.4360	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1500.1932	1130.2007	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	473.4463	232.2634	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	775.1852	474.3462	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	855.4037	544.9835	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	873.5017	561.1119	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	900.8170	585.5771	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	993.1871	669.2899	0.0000	0.0000	167,304	0.00
Jan 2018	DAUS	13.90 Call	42,000	6.6011	25.5819	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	5.4361	20.4377	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	3.4363	11.9599	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	310.3076	126.5738	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	672.7715	387.9728	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	767.3644	468.6324	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	1.2855	2.0450	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	1.3337	1.6333	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	1.3969	1.6603	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	1.4217	1.6752	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	813.7091	513.3318	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1372.8231	1024.6456	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	780.7216	486.5663	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1429.8787	1080.0984	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	2.1563	4.6701	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1320.6034	979.3539	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1464.8246	1115.5157	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1752.8916	1394.9844	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	42.7320	86.8344	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1720.4891	1369.7306	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	998.3647	694.7445	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2459.2193	2099.8877	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	18.9397	31.5439	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1350.5673	1040.8784	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	33.9492	58.7993	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	23.2321	39.8712	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	537.5318	340.9771	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1400.2690	1090.4790	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	27.6239	48.4017	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>		
May 2018	DAUS	12.75 Put	11,000	546.3674	349.6462	0.0000	0.0000	0	0.00		
May 2018	DAUS	14.50 Put	11,000	1969.5623	1633.1837	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.76 Call	11,000	26.0993	45.7895	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	1343.0416	1045.6600	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.43 Call	500	46.7789	78.9116	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	27.9513	51.9260	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	1337.3477	1049.9516	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	63.7213	96.5560	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	45.1148	70.6727	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	1659.8995	1357.8146	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1883.6511	1571.9196	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	81.1949	115.3949	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	71.6049	102.6450	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1334.8864	1054.7220	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	83.1653	115.2975	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	64.2040	89.5294	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	365.0499	233.3780	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1382.7366	1100.3105	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	73.7575	102.5970	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1332.8302	1058.9275	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	100.0467	132.3224	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	80.5371	106.2555	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1329.4698	1061.7580	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	114.2001	147.5961	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	90.2666	119.9407	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1327.3056	1064.5191	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	128.3387	166.3864	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	101.0586	138.2181	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	249.4069	160.6973	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1372.6423	1106.3794	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	117.8991	150.9630	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1325.4068	1066.7161	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	141.9036	178.7138	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	104.0807	147.7791	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1213.6082	967.2233	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	214.5797	277.8119	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1323.6819	1068.9936	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	156.3780	195.0651	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	108.7300	158.9780	0.0000	0.0000	0	0.00		
			<u>925,211</u>					<u>167,858.00</u>	<u>0.00</u>	<u>16 448 921.00</u>	<u>0.00</u>
Total			1,175,234					309,689.00	1,777,980,443.00	23 838 191.00	89 910 503 629.40

<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>		
Future												
Mar 2018	EUUS	Future	15	1.1974	1.1923	0.0000	0.0000	0	0.00			
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>649 125.00</u>	<u>7 293 499 720.00</u>	
		Total	15					0.00	0.00	649 125.00	7 293 499 720.00	
Future												
Mar 2018	ZAAD	Future	18,559	9.7163	9.9448	9.8062	9.7161	1,845	17,998,753.10			
Jun 2018	ZAAD	Future	5,012	9.8479	10.0774	0.0000	0.0000	0	0.00			
Dec 2018	ZAAD	Future	10,812	10.0936	10.3333	0.0000	0.0000	0	0.00			
			<u>34,383</u>					<u>1,845.00</u>	<u>17,998,753.10</u>	<u>3 515 945.00</u>	<u>30 373 374 416.00</u>	
		Total	34,383					1,845.00	17,998,753.10	3 548 322.00	30 373 374 416.00	
Future												
Mar 2018	ZACA	Future	250	9.9148	10.1592	0.0000	0.0000	0	0.00			
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>124 903.00</u>	<u>1 229 432 717.10</u>	
		Total	250					0.00	0.00	124 903.00	1 229 432 717.10	
Future												
Mar 2018	ZAEU	Future	94,860	14.9819	15.3767	15.1319	15.0500	2,560	38,573,009.50			
Jun 2018	ZAEU	Future	6,965	15.2806	15.6785	0.0000	0.0000	0	0.00			
Sep 2018	ZAEU	Future	5,417	15.5788	15.9836	0.0000	0.0000	0	0.00			
Dec 2018	ZAEU	Future	2,926	15.8662	16.2848	0.0000	0.0000	0	0.00			
			<u>110,168</u>					<u>2,560.00</u>	<u>38,573,009.50</u>	<u>13 570 639.00</u>	<u>192 576 362 870.70</u>	
Option												
Mar 2018	ZAEU	15.05 Put	5,648	442.3046	257.3924	0.0000	0.0000	0	0.00			
Mar 2018	ZAEU	15.10 Put	19,510	472.9717	279.2510	0.0000	0.0000	0	0.00			
Mar 2018	ZAEU	16.50 Call	643	75.3547	129.0115	0.0000	0.0000	0	0.00			
Mar 2018	ZAEU	17.00 Call	620	42.1707	75.5580	0.0000	0.0000	0	0.00			
Jun 2018	ZAEU	13.75 Put	50,995	67.7286	51.8001	0.0000	0.0000	0	0.00			
Jun 2018	ZAEU	13.97 Put	7,000	103.3732	64.4218	0.0000	0.0000	0	0.00			
Jun 2018	ZAEU	15.25 Put	50,995	585.2011	399.9302	0.0000	0.0000	0	0.00			
Jun 2018	ZAEU	16.44 Put	7,000	1431.9136	1136.2528	0.0000	0.0000	0	0.00			
Jun 2018	ZAEU	18.61 Call	7,000	61.4361	90.2248	0.0000	0.0000	0	0.00			
Jun 2018	ZAEU	20.55 Call	50,995	16.1537	19.5472	0.0000	0.0000	0	0.00			
Sep 2018	ZAEU	14.25 Put	161,971	200.3592	139.0875	0.0000	0.0000	0	0.00			
Sep 2018	ZAEU	15.85 Put	124,767	934.8037	711.2178	0.0000	0.0000	0	0.00			
Sep 2018	ZAEU	16.00 Put	37,204	1034.3665	797.8264	0.0000	0.0000	0	0.00			
Sep 2018	ZAEU	19.56 Call	124,767	126.5565	150.5653	0.0000	0.0000	0	0.00			
Sep 2018	ZAEU	21.63 Call	37,204	47.9935	71.1396	0.0000	0.0000	0	0.00			
			<u>686,319</u>					<u>0.00</u>	<u>0.00</u>	<u>6 833 429.00</u>	<u>0.00</u>	
		Total	796,487					2,560.00	38,573,009.50	20 404 068.00	192 576 362 870.70	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Mar 2018	ZAFR	Future	1,215	12.7538	13.1282	0.0000	0.0000	0	0.00	
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 450.00</u>
		Total	1,215					0.00	0.00	605 450.00
Future										
Mar 2018	ZAGB	Future	208,855	16.8405	17.3386	16.9716	16.9181	2,110	35,653,467.40	
Jun 2018	ZAGB	Future	7,360	17.1291	17.6299	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	4,164	17.4113	17.9193	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	886	17.6798	18.2028	0.0000	0.0000	0	0.00	
			<u>221,265</u>					<u>2,110.00</u>	<u>35,653,467.40</u>	<u>9 738 827.00</u>
										<u>162 979 200 162.80</u>
Option										
Mar 2018	ZAGB	17.00 Put	500	595.6367	365.2257	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	62.1248	120.0611	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	20.4193	37.3390	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	978.4180	719.7116	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	105.3445	162.0364	0.0000	0.0000	0	0.00	
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 774 113.00</u>
		Total	224,765					2,110.00	35,653,467.40	11 512 940.00
										162 979 200 162.80
Future										
Mar 2018	ZAJY	Future	195	0.1111	0.1144	0.0000	0.0000	0	0.00	
			<u>195</u>					<u>0.00</u>	<u>0.00</u>	<u>953 380.00</u>
		Total	195					0.00	0.00	953 380.00
										10 624 138 217.80
Future										
Jun 2018	ZAKS	Future	1,145	0.1194	0.1225	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1194	0.1218	0.0000	0.0000	0	0.00	
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u>
		Total	1,707					0.00	0.00	31 923.00
										432 652 210.00
Future										
Mar 2018	ZATR	Future	433	3.1971	3.2981	0.0000	0.0000	0	0.00	
			<u>433</u>					<u>0.00</u>	<u>0.00</u>	<u>238 189.00</u>
		Total	433					0.00	0.00	238 189.00
										860 554 603.00
Future										
Mar 2018	ZAUM	Future	439	12.5125	12.8969	0.0000	0.0000	0	0.00	
Jun 2018	ZAUM	Future	86	12.6838	13.0705	0.0000	0.0000	0	0.00	
			<u>525</u>					<u>0.00</u>	<u>0.00</u>	<u>145 647.00</u>
										167 469 985 390.00

<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>		
Total			525					0.00	0.00	150 170.00	167 469 985 390.00
Future											
Mar 2018	ZAUS	Future	1,007,888	12.5125	12.8969	12.6672	12.5120	57,368	722,411,991.00		
Jun 2018	ZAUS	Future	173,725	12.6838	13.0705	12.7783	12.6904	2,377	30,380,470.10		
Sep 2018	ZAUS	Future	5,037	12.8486	13.2396	12.9650	12.9000	50	647,600.00		
Dec 2018	ZAUS	Future	11,000	13.0024	13.4033	0.0000	0.0000	0	0.00		
			<u>1,197,650</u>					<u>59,795.00</u>	<u>753,440,061.10</u>	<u>163 534 951.00</u>	<u>1 925 731 374 874.00</u>
Option											
Mar 2018	ZAUS	12.00 Put	228,000	129.3282	55.1515	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.13 Put	5,460	173.9455	76.9023	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	222.5676	102.1856	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	273.3912	133.6930	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.40 Put	2,500	293.3296	146.5440	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.50 Put	25,750	346.4848	181.9968	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.57 Put	3,000	387.5678	209.6615	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Call	11,000	281.9669	464.1498	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Put	2,000	469.4669	267.2498	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.82 Put	10,323	551.0097	327.4344	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.94 Put	5,000	637.6635	394.7488	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.95 Call	13,200	207.5970	347.6481	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	100,016	682.7281	431.3749	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.20 Call	1,000	152.4174	260.5329	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.20 Put	1,073	839.9174	563.6329	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.21 Put	5,460	847.9962	570.6267	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.22 Put	15,000	856.0971	577.6546	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.25 Put	45,478	880.5422	598.9418	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.32 Put	7,500	938.3768	649.7448	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.35 Call	2,000	125.9893	218.8839	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.38 Put	2,500	988.7852	694.4884	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.40 Put	7,500	1005.7486	709.6386	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.50 Call	35,000	104.1938	183.9358	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.50 Put	17,750	1091.6938	787.0358	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.52 Put	7,200	1109.0953	802.8283	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.60 Put	200,389	1179.3560	866.7260	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.66 Call	10,000	85.1921	152.4154	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.70 Call	25,150	81.0340	145.3807	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.74 Put	20,880	1304.5878	981.7819	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.76 Call	4,000	75.0550	135.4531	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.79 Call	2,000	71.9039	130.7537	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.84 Put	1,000	1394.4310	1066.3982	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.91 Put	7,000	1458.0181	1126.6997	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2018	ZAUS	13.93 Call	100	58.7962	110.9794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1476.2962	1144.0794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1494.6214	1161.5213	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1522.1954	1187.8033	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	53.1332	102.3002	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	51.6141	99.9558	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1586.9144	1249.6447	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	47.9983	94.3411	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	44.6286	89.0638	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1689.6001	1348.1726	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1708.3883	1366.2499	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	39.7106	81.2730	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1746.0661	1402.1112	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	28.7643	59.3018	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	27.9312	57.6032	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	27.5240	56.7715	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2003.4519	1646.6540	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	25.5734	52.7758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2013.0734	1655.8758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2032.3320	1674.3529	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	24.1121	49.7700	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	23.0713	47.6222	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	22.0753	45.5604	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	17.7045	36.4508	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	15.0623	30.8956	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	14.2032	29.0829	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	13.9965	28.6460	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	13.1990	26.9595	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	12.2667	24.9840	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	11.5985	21.1156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	10.8133	16.7589	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	9.9517	12.2836	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	9.8012	11.5401	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	9.5526	11.3095	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	9.1679	10.9750	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	8.3741	10.3273	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	8.0560	10.0917	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	38.3202	25.1632	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	82.2507	48.5926	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	206.2200	114.0626	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	249.4365	142.9442	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	303.1708	179.3340	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	12.30 Put	24,500	325.4330	194.7860	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	372.5783	228.1697	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	423.1420	266.1502	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	564.2981	376.1274	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	699.1009	484.5124	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	726.1392	506.7335	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	760.5098	535.1966	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	845.4878	607.5241	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	867.2539	626.2506	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	881.8773	638.8722	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	941.2365	690.4363	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1063.6962	798.4999	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1079.3403	812.4465	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1095.0537	826.4864	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1206.9824	927.2719	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1297.1340	1009.4468	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1338.7049	1047.6258	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1347.0608	1055.3199	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1363.8140	1070.7598	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1372.2110	1078.5054	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1422.8751	1125.3625	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1507.6273	1204.8213	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1592.9428	1285.8771	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1723.1060	1410.1813	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	125.9760	187.8244	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	109.6328	164.1292	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	101.5725	152.3797	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	88.0116	132.5059	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	81.0972	122.3193	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	79.3182	119.6947	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	74.7897	112.9974	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	69.8481	106.7178	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	61.8715	97.3354	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	57.9467	92.6748	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	56.3389	90.7556	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	44.0984	75.4641	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	31.0334	58.0366	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	25.1556	49.8483	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	24.4451	48.8372	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	22.6442	46.2527	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	21.9386	45.3245	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	18.9907	41.5418	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	16.92 Call	84,749	14.0081	34.7943	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	12.7853	32.5192	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	10.0350	26.4801	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	9.2494	24.7107	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	8.2271	22.3732	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	56.7450	35.7636	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	182.6951	115.1915	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	528.2995	363.2169	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	549.9703	380.8051	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	664.5509	475.4987	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	922.8325	696.6610	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	999.7815	764.1865	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	412.2822	544.3989	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	117.0149	153.3435	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	113.5882	148.7565	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	111.6927	146.2247	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	108.9384	142.5380	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	102.4757	133.8937	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	756.8762	563.1880	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	118.4920	163.2317	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	243.8896	314.5257	0.0000	0.0000	0	0.00		
			<u>2,701,009</u>					<i>0.00</i>	<i>0.00</i>	<i>43 053 978.00</i>	<i>0.00</i>
	Total		3,898,659					59,795.00	753,440,061.10	206 588 929.00	1 925 731 374 874.00
	Grand Total		6,495,538					708,891.00	4 899 611 845.30	279,122,460	2,652,785,593,644.00