



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	9.7121	9.6557	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.7752	9.7184	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>									
Jan 2018	DAEU	Future	151,647	14.9425	14.9298	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.9907	14.9771	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.0779	15.0643	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.1231	15.1092	0.0000	0.0000	0	0.00
			<u>151,757</u>					<u>0.00</u>	<u>0.00</u>
									745 543.00
									11 134 851 230.70
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	883.6965	899.2178	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	6.2289	6.9786	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1415.3159	1431.3809	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>361,554</b>					<b>0.00</b>	<b>0.00</b>
									946 787.00
									0.00
<b>Future</b>									
Jan 2018	DAGB	Future	10	16.8223	16.7273	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.9115	16.8152	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.9542	16.8577	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>
									53 591.00
									879 195 024.30
<b>Future</b>									
Jan 2018	DAUS	Future	220	12.3699	12.2999	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,126	12.3699	12.3018	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	649	12.3782	12.3115	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	12.3798	12.3134	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	241	12.3834	12.3171	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	12.3970	12.3301	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	144,845	12.4087	12.3413	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	12.4335	12.3653	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	12	12.4371	12.3689	0.0000	0.0000	2	24,857.00
Feb 2018	DAUS	Future	1,000	12.4609	12.3926	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	5,397	12.4880	12.4196	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	12.5129	12.4443	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.5591	12.4902	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	12.5697	12.5007	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.5892	12.5200	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.6246	12.5552	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.6760	12.6062	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.6813	12.6115	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.7128	12.6428	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,500	12.7197	12.6497	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.7215	12.6515	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.7319	12.6618	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.7544	12.6843	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	12.7856	12.7154	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.8342	12.7638	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.8805	12.8097	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.8873	12.8165	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.9128	12.8417	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	13.0734	13.0009	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	14.1023	14.0190	0.0000	0.0000	0	0.00
			<u>248,664</u>					<u>2.00</u>	<u>24,857.00</u>
									<u>7 391 019.00</u>
									<u>89 932 033 614.70</u>
<b>Option</b>									
Jan 2018	DAUS	13.25 Put	20,000	880.3806	946.6517	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	830.6862	900.8359	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	0.0349	0.0332	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	0.0461	0.0535	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.39 Put	277	118.9005	165.9670	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.46 Call	277	80.5959	65.8842	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.72 Put	427	367.8368	430.0226	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.83 Call	427	15.9012	13.1998	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	1123.3319	1190.0015	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	0.6673	0.6180	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	0.1800	0.1623	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1517.2118	1583.3881	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	109.0499	141.9173	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	139.3013	0.0000	0.0000	0.0000	460	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	12.36 Call	440	207.2824	180.9389	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	183.5320	0.0000	0.0000	0.0000	920	0.00
Jan 2018	DAUS	12.80 Put	25,000	458.7020	518.5847	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	776.7722	841.8399	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	861.3281	926.9561	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	880.2905	946.0227	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	908.8381	974.7144	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1004.7780	1071.0460	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	4.0370	3.7979	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	3.2603	3.0788	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	1.9702	1.8746	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	287.3110	339.4954	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	667.2314	731.0355	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	767.6649	832.4986	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.3992	0.4661	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.2488	0.3433	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.1685	0.2705	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.1491	0.2516	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	811.9549	876.1284	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1386.5801	1453.7430	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	775.4431	838.8658	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1442.1899	1509.6346	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	1.0428	1.1691	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1328.0074	1396.7719	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1475.5802	1544.1853	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1767.4392	1835.6942	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	27.1639	25.3648	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1733.0197	1800.4435	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	995.2938	1059.0891	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2465.3645	2533.1209	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	13.8745	15.5202	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1345.0586	1409.0711	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	24.1886	24.3202	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	17.1000	18.3807	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	516.8396	566.9631	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1395.6905	1459.4109	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	21.0361	21.9927	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	526.3344	576.2941	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1972.1495	2039.3265	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	20.6866	21.5104	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1339.0030	1402.4869	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	36.8204	36.3331	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.89 Call	500	24.0730	24.1686	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	1334.5985	1396.9727	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	42.7866	41.0327	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	23.9298	23.1975	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	1659.4734	1723.0075	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1886.2850	1951.4180	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	59.5654	58.6304	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	49.5822	49.1148	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1330.3177	1391.8896	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	60.3179	61.4005	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	40.5790	43.4799	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	345.4504	382.0169	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1379.0224	1440.9567	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	52.7302	54.6741	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1327.5906	1387.7229	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	79.1107	79.6338	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	60.5797	60.7563	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1324.7080	1383.0279	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	94.1634	93.8200	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	72.4913	70.3786	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1321.2469	1378.4818	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	110.3745	110.6807	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	83.0084	80.9933	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	229.0270	253.7459	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1367.1544	1424.8076	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	99.3609	96.7446	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1318.4009	1374.7735	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	123.5911	124.1185	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	87.8877	84.3541	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1204.6071	1259.0813	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	189.8993	185.1307	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1314.6144	1370.1896	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	135.6659	128.7494	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	91.9009	87.0021	0.0000	0.0000	0	0.00		
			<u>926,461</u>					<u>1,380.00</u>	<u>0.00</u>	<u>16 454 585.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,175,125</b>					<b>1,382.00</b>	<b>24,857.00</b>	<b>23 845 604.00</b>	<b>89 932 033 614.70</b>
<b>Future</b>											
Mar 2018	EUUS	Future	15	1.2077	1.2133	0.0000	0.0000	0	0.00		
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>649 155.00</u>	<u>7 293 856 090.00</u>
<b>Total</b>			<b>15</b>					<b>0.00</b>	<b>0.00</b>	<b>649 155.00</b>	<b>7 293 856 090.00</b>

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<b>Future</b>											
Mar 2018	ZAAD	Future	17,945	9.8017	9.7449	9.8200	9.7401	2,150	21,039,160.80		
Jun 2018	ZAAD	Future	5,012	9.9283	9.8707	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	10.0552	9.9966	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.1759	10.1159	0.0000	0.0000	0	0.00		
			<u>34,169</u>					<u>2,150.00</u>	<u>21,039,160.80</u>	<u>3 519 645.00</u>	<u>30 409 578 035.00</u>
	<b>Total</b>		<b>34,169</b>					<b>2,150.00</b>	<b>21,039,160.80</b>	<b>3 552 022.00</b>	<b>30 409 578 035.00</b>
<b>Future</b>											
Mar 2018	ZACA	Future	250	10.0973	9.9342	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>
	<b>Total</b>		<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>124 903.00</b>	<b>1 229 432 717.10</b>
<b>Future</b>											
Mar 2018	ZAEU	Future	94,893	15.0909	15.0771	15.1501	15.0928	734	11,103,138.40		
Jun 2018	ZAEU	Future	6,965	15.3792	15.3654	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	5,417	15.6741	15.6604	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	15.9634	15.9488	0.0000	0.0000	0	0.00		
			<u>110,201</u>					<u>734.00</u>	<u>11,103,138.40</u>	<u>13 574 649.00</u>	<u>192 636 817 047.70</u>
<b>Option</b>											
Mar 2018	ZAEU	15.05 Put	5,648	346.4067	360.1332	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	373.8591	388.7985	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	65.3661	67.6664	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	35.0886	36.6469	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	38.4732	43.8837	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	61.6026	68.5126	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	492.8403	507.0594	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1322.5917	1339.1421	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	54.6935	56.0153	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	15.0593	15.4693	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	152.6748	157.7642	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	833.0178	848.3577	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	930.2569	946.1295	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	109.9173	113.6477	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	38.7589	41.0023	0.0000	0.0000	0	0.00		
			<u>685,452</u>					<u>0.00</u>	<u>0.00</u>	<u>6 847 461.00</u>	<u>0.00</u>
	<b>Total</b>		<b>795,653</b>					<b>734.00</b>	<b>11,103,138.40</b>	<b>20 422 110.00</b>	<b>192 636 817 047.70</b>
<b>Future</b>											
Mar 2018	ZAFR	Future	1,215	12.8348	12.8167	0.0000	0.0000	0	0.00		
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 450.00</u>	<u>6 457 755 273.50</u>

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<b>Total</b>			<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	605 450.00	6 457 755 273.50
<b>Future</b>											
Mar 2018	ZAGB	Future	203,912	16.9667	16.8700	17.0078	16.9508	1,104	18,774,432.60		
Jun 2018	ZAGB	Future	7,460	17.2441	17.1459	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	4,164	17.5235	17.4242	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	886	17.7942	17.6929	0.0000	0.0000	0	0.00		
			<u>216,422</u>					<u>1,104.00</u>	<u>18,774,432.60</u>	<u>9 767 646.00</u>	<u>163 466 325 920.20</u>
<b>Option</b>											
Mar 2018	ZAGB	17.00 Put	500	474.4750	541.2283	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	53.1814	52.2968	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	17.8127	18.5353	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	863.7783	934.4655	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	91.0998	90.2679	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>	<u>0.00</u>
<b>Total</b>			<b>219,922</b>					<b>1,104.00</b>	<b>18,774,432.60</b>	11 541 759.00	163 466 325 920.20
<b>Future</b>											
Mar 2018	ZAJY	Future	115	0.1107	0.1105	0.0000	0.0000	0	0.00		
			<u>115</u>					<u>0.00</u>	<u>0.00</u>	<u>953 460.00</u>	<u>10 625 024 617.80</u>
<b>Total</b>			<b>115</b>					<b>0.00</b>	<b>0.00</b>	953 460.00	10 625 024 617.80
<b>Future</b>											
Jun 2018	ZAKS	Future	1,145	0.1193	0.1180	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1191	0.1177	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u>	<u>432 652 210.00</u>
<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>											
Mar 2018	ZATR	Future	433	3.2688	3.2376	0.0000	0.0000	0	0.00		
			<u>433</u>					<u>0.00</u>	<u>0.00</u>	<u>238 189.00</u>	<u>860 554 603.00</u>
<b>Total</b>			<b>433</b>					<b>0.00</b>	<b>0.00</b>	238 189.00	860 554 603.00
<b>Future</b>											
Mar 2018	ZAUM	Future	584	12.4952	12.4267	0.0000	0.0000	15	18,691,500.00		
Jun 2018	ZAUM	Future	47	12.6565	12.5869	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	5	12.8151	12.7448	0.0000	0.0000	0	0.00		
			<u>636</u>					<u>15.00</u>	<u>18,691,500.00</u>	<u>145 912.00</u>	<u>167 802 126 120.00</u>
<b>Total</b>			<b>636</b>					<b>15.00</b>	<b>18,691,500.00</b>	150 435.00	167 802 126 120.00

Future

<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	Future	1,041,513	12.4952	12.4267	12.5300	12.4400	15,906	198,723,241.00
Jun 2018	ZAUS	Future	174,305	12.6565	12.5869	0.0000	0.0000	700	8,855,740.00
Sep 2018	ZAUS	Future	4,685	12.8151	12.7448	12.8218	12.8218	8	102,574.40
Dec 2018	ZAUS	Future	11,000	12.9655	12.8938	0.0000	0.0000	0	0.00
			<u>1,231,503</u>					<u>16,614.00</u>	<u>207,681,555.40</u>
									<u>163 712 518.00</u>
									<u>1 927 945 926 797.50</u>

Option

Mar 2018	ZAUS	12.00 Put	248,000	105.4995	131.3056	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	148.2489	179.1673	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	195.9874	231.4940	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	246.7246	286.2170	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	266.7956	307.6750	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	320.6466	366.5911	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	362.4763	410.6536	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	241.4567	224.8415	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	446.2567	498.1415	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	225.6372	210.2970	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	529.9679	584.7795	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	619.0617	676.3603	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	171.9065	160.8930	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	160.6073	150.4968	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	665.4073	723.7968	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	122.0878	114.0075	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	826.8878	887.3075	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	835.1663	895.7360	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	843.4689	904.1882	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	45,478	868.5174	929.6702	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	927.7578	989.8468	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	98.6678	92.6266	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	979.3578	1042.1706	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	996.7160	1059.7550	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	79.7958	75.3621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1084.5958	1148.6621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	7,200	1102.3769	1166.6287	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	1174.1214	1239.0548	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	63.7344	60.5159	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	60.2737	56.9360	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1301.8107	1366.8617	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	55.3584	51.9487	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	52.8355	49.6191	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1393.6775	1459.2610	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1458.6211	1524.5835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	42.4731	40.0356	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 Put	10,323	1477.2731	1543.3356	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1495.9668	1562.1251	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1524.0806	1590.3781	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	38.0706	35.9566	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	36.8976	34.8689	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1590.0053	1656.5995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	34.1208	32.2921	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	31.5515	29.9053	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1694.4362	1761.4248	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1713.5224	1780.5746	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	27.8375	26.4503	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1751.7792	1818.9511	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	19.7368	18.8890	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	19.1305	18.3219	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	18.8348	18.0447	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2012.4967	2080.2780	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	17.4236	16.7215	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2022.2236	2090.0215	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2041.6896	2109.5210	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	16.3729	15.7354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	15.6274	15.0348	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	14.9167	14.3663	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	11.8302	11.4565	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	9.9916	9.7161	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	9.3990	9.1550	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	9.2567	9.1003	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	8.7093	8.8881	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	8.0719	8.6372	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	7.5682	8.1349	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	6.9800	7.5459	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	6.3393	6.9015	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	6.2277	6.7888	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	6.0439	6.6033	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	5.7601	6.3161	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	5.1764	5.7238	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	4.9427	5.0604	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	27.9140	34.2572	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	62.2225	78.4462	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	184.9210	213.3102	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	228.7453	260.4714	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	282.4966	317.7256	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	304.8904	341.4282	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	12.40 Put	12,603	352.4885	391.5567	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	403.7416	445.2270	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	547.7737	595.3841	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	684.9156	736.7856	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	712.4518	765.0576	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	747.4647	800.9545	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	834.0445	889.5140	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	856.2253	912.1574	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	871.1263	927.3619	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	931.6092	988.8501	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1056.0811	1115.3779	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1071.9860	1131.5174	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1087.9636	1147.7251	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1201.7401	1262.9996	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1293.3323	1355.6262	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1335.5498	1398.2781	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1344.0349	1406.8470	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1361.0459	1424.0228	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1369.5715	1432.6321	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1420.9963	1483.7990	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1506.2344	1569.8538	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1592.7403	1657.0978	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1724.6516	1789.9827	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	103.3167	100.4942	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	88.8262	86.7180	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	81.7435	79.9742	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	69.9348	68.7059	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	63.9710	62.8933	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	62.4453	61.1150	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	58.3564	56.6132	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	53.9369	52.4378	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	47.4412	46.2905	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	44.2671	43.2820	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	42.9718	42.0532	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	33.1982	32.7579	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	22.9722	22.9682	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	18.4548	18.6107	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	17.9119	18.0477	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	16.4122	16.4348	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	15.8340	15.8653	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	13.5410	13.6039	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	84,749	9.7339	9.8357	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	17.00 Call	3,500	8.8154	8.9233	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	6.7769	6.8929	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	6.2027	6.3192	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	5.4617	5.5776	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.00 Put	750	51.7009	60.3696	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	162.2749	185.2364	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	510.9414	551.9113	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	532.8880	574.6195	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	649.1970	694.6797	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	911.6243	963.6409	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	372.4699	359.3433	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	97.4054	95.6088	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	94.2189	92.5344	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	89.9087	88.3714	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.29 Call	73,314	83.9376	82.6019	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	12.96 Put	23,443	740.5506	785.5136	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	17.24 Call	23,443	101.3326	96.3684	0.0000	0.0000	0	0.00
Dec 2019	ZAUS	20.00 Call	2,000	216.6255	209.8938	0.0000	0.0000	0	0.00
			<u>2,737,751</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>3,969,254</b>					<b>16,614.00</b>	<b>207,681,555.40</b>
									<i>43 146 127.00</i>
									<i>0.00</i>
									<i>206 858 645.00</i>
									<i>1 927 945 926 797.50</i>
		<b>Grand Total</b>	<b>6,560,164</b>					<b>21,999.00</b>	<b>277 314 644.20</b>
									<b>279,456,067</b>
									<b>2,655,939,171,161.50</b>