



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2018	DAAD	Future	46	9.6392	9.7045	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.6601	9.7256	0.0000	0.0000	0	0.00
			<u>50</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>
									77 074.00
									730 365 560.80
<b>Future</b>									
Jan 2018	DAEU	Future	151,647	14.8528	14.8363	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.9002	14.8830	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.9402	14.9234	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9871	14.9700	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0310	15.0140	0.0000	0.0000	0	0.00
			<u>152,094</u>					<u>0.00</u>	<u>0.00</u>
									747 516.00
									11 164 454 352.20
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	949.0604	965.5843	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	0.1007	0.1239	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1482.8886	1500.5939	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>361,891</b>					<b>0.00</b>	<b>0.00</b>
									946 787.00
									0.00
<b>Future</b>									
Jan 2018	DAGB	Future	10	17.0018	17.0121	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	17.0924	17.1026	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.1359	17.1460	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	6	17.2827	17.2921	0.0000	0.0000	0	0.00
			<u>71</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>71</b>					<b>0.00</b>	<b>0.00</b>
									53 604.00
									879 417 763.30
<b>Future</b>									
Jan 2018	DAUS	Future	0	11.8908	11.9609	0.0000	0.0000	70	835,450.00
Jan 2018	DAUS	Future	144,845	11.8945	11.9682	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Feb 2018	DAUS	Future	1,346	11.9109	11.9844	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	11.9179	11.9916	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	12	11.9215	11.9951	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	3,201	11.9445	12.0183	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,607	11.9710	12.0450	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	11.9958	12.0698	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.0405	12.1147	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	117	12.0509	12.1250	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.0693	12.1436	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.1028	12.1774	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.1515	12.2265	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.1565	12.2315	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.1867	12.2620	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,000	12.1934	12.2687	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.1951	12.2704	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.2051	12.2803	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.2262	12.3016	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.2555	12.3311	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.3011	12.3770	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.3451	12.4212	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.3516	12.4276	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.3754	12.4518	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.5225	12.6014	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.4632	13.5587	0.0000	0.0000	0	0.00		
			<u>249,122</u>					<u>70.00</u>	<u>835,450.00</u>	<u>7 482 685.00</u>	<u>91 068 642 554.00</u>
<b>Option</b>											
Jan 2018	DAUS	11.96 Put	300	126.7236	90.8192	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	11.98 Call	300	54.8944	90.0499	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.18 Put	1,000	302.8953	243.6293	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.22 Call	1,000	13.7290	25.4615	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.25 Put	440	366.9915	303.2860	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.32 Put	460	433.0898	366.1690	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.36 Call	440	5.9945	11.3832	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.41 Call	460	4.4719	8.4904	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.80 Put	25,000	905.9565	832.9131	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.16 Put	19,500	1265.5778	1192.0566	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.25 Put	107,000	1355.5623	1281.9833	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.27 Put	2,883	1375.5594	1301.9704	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.30 Put	40,904	1405.5555	1331.9531	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.40 Put	168,000	1505.5449	1431.9086	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.90 Call	42,000	0.0208	0.0260	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.00 Call	23,300	0.0187	0.0205	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	14.25 Call	29,000	0.0150	0.0121	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	1253.8585	1180.3884	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.2105	0.4254	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.2712	1.2880	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.1278	0.8417	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.0989	0.6903	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	1295.1717	1221.8275	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1894.5673	1820.9825	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	1252.0263	1178.9865	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1950.9682	1877.4922	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.1613	0.1392	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1834.1241	1760.6716	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1984.0118	1910.5110	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2277.1559	2203.5817	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	64.9107	79.5475	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	2.7066	3.6431	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2236.5919	2163.1598	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1460.7334	1389.5799	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	50,000	267.2925	302.7990	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2964.8632	2891.8781	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	1.8296	2.1502	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	183.8675	0.0000	0.0000	0.0000	400	0.00
Apr 2018	DAUS	12.10 Call	400	334.2474	366.1175	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1792.4229	1723.4608	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	5.5771	6.6958	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	2.6701	3.2142	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	849.0400	791.4851	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1843.0623	1774.1462	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	3.3224	4.1161	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	858.2319	800.8379	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2452.2610	2381.4107	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	2.8491	3.5502	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	343.8083	306.0792	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1773.3772	1705.7578	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	7.9994	9.1892	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	3.3760	3.7502	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1758.1170	1691.8815	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	23.3948	26.1915	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	14.1670	16.3978	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	418.7952	379.9535	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	139.7407	151.0570	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	124.9574	135.0401	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>		
Jul 2018	DAUS	14.19 Put	1,500	2098.9194	2031.2417	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	2340.4943	2271.4016	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	35.5566	38.0220	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	30.0006	33.3273	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1742.7679	1678.5828	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	37.9880	40.6426	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	23.3676	26.2690	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	583.6860	539.7995	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1793.0805	1729.0060	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	30.5940	34.0266	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1731.8671	1669.7974	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	49.3808	54.4198	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	31.1738	34.5838	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1722.2030	1661.7533	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	57.0658	63.0097	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	36.4285	40.5208	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1711.7647	1652.9057	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	65.5125	72.3257	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	43.3115	48.1688	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	388.9551	356.8716	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1760.1364	1700.9937	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	52.9976	58.7523	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1703.3015	1645.1539	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	70.0518	78.2656	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	45.4219	51.2480	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1577.9151	1520.7278	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	130.2650	137.7446	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1694.2946	1638.2228	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	75.8496	83.8706	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	49.1300	54.7943	0.0000	0.0000	0	0.00		
			<u>966,951</u>					<u>400.00</u>	<u>0.00</u>	<u>16 642 847.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,216,073</b>					<b>470.00</b>	<b>835,450.00</b>	24 125 532.00	91 068 642 554.00
<b>Future</b>											
Mar 2018	EUUS	Future	130	1.2523	1.2431	1.2535	1.2473	30	375,430.00		
			<u>130</u>					<u>30.00</u>	<u>375,430.00</u>	<u>684 095.00</u>	<u>7 724 583 729.00</u>
<b>Total</b>			<b>130</b>					<b>30.00</b>	<b>375,430.00</b>	684 095.00	7 724 583 729.00
<b>Option</b>											
Jun 2018	JYZA	8.89 Put	1,200	14230.2924	0.0000	0.0000	0.0000	1,200	0.00		
			<u>1,200</u>					<u>1,200.00</u>	<u>0.00</u>	<u>1 200.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>1,200</b>					<b>1,200.00</b>	<b>0.00</b>	<b>1 200.00</b>	<b>0.00</b>
<b>Future</b>											
Mar 2018	ZAAD	Future	11,898	9.6658	9.7312	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	5,534	9.7915	9.8571	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	9.9149	9.9812	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.0323	10.0992	0.0000	0.0000	0	0.00		
			<u>28,644</u>					<u>0.00</u>	<u>0.00</u>	<u>3 528 754.00</u>	<u>30 498 622 012.60</u>
<b>Total</b>			<b>28,644</b>					<b>0.00</b>	<b>0.00</b>	<b>3 561 131.00</b>	<b>30 498 622 012.60</b>
<b>Future</b>											
Mar 2018	ZACA	Future	750	9.7313	9.7719	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	100	9.8668	9.9079	0.0000	0.0000	0	0.00		
			<u>850</u>					<u>0.00</u>	<u>0.00</u>	<u>125 603.00</u>	<u>1 236 437 662.10</u>
<b>Total</b>			<b>850</b>					<b>0.00</b>	<b>0.00</b>	<b>125 603.00</b>	<b>1 236 437 662.10</b>
<b>Future</b>											
Mar 2018	ZAEU	Future	109,660	14.9996	14.9824	14.9752	14.8885	5,194	77,609,541.20		
Jun 2018	ZAEU	Future	10,865	15.2883	15.2704	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	35,175	15.5812	15.5624	15.5232	15.5232	6	93,139.20		
Dec 2018	ZAEU	Future	2,962	15.8688	15.8489	15.8164	15.8164	36	569,390.40		
Mar 2019	ZAEU	Future	1,088	16.1618	16.1400	0.0000	0.0000	2,176	35,072,876.80		
			<u>159,750</u>					<u>7,412.00</u>	<u>113,344,947.60</u>	<u>13 706 308.00</u>	<u>194 648 988 784.90</u>
<b>Total</b>											
<b>Option</b>											
Mar 2018	ZAEU	15.05 Put	5,648	350.3817	363.4481	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	380.6400	394.1745	0.0000	0.0000	8,942	0.00		
Mar 2018	ZAEU	16.50 Call	643	33.4289	34.8129	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	16.8002	17.5790	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	26.9514	25.8331	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	52.0198	51.8260	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	501.1756	514.2017	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1361.8271	1379.2583	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	37.3013	37.2360	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	11.6003	11.8874	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	124,767	137.9013	145.9695	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	853.8056	870.6275	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	21,525	954.4293	971.6356	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	80.0339	77.7884	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	21,525	21.1194	19.8663	0.0000	0.0000	0	0.00		
			<u>612,419</u>					<u>8,942.00</u>	<u>0.00</u>	<u>7 176 935.00</u>	<u>0.00</u>
<b>Total</b>			<b>772,169</b>					<b>16,354.00</b>	<b>113,344,947.60</b>	<b>20 883 243.00</b>	<b>194 648 988 784.90</b>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>		<u>CUMULATIVE VOLUME</u>	
<b>Future</b>											
Mar 2018	ZAFR	Future	1,215	12.8310	12.8107	0.0000	0.0000	0	0.00		
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 550.00</u>	<u>6 459 053 543.50</u>
		<b>Total</b>	<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	605 550.00	6 459 053 543.50
<b>Future</b>											
Mar 2018	ZAGB	Future	191,164	17.1484	17.1584	17.1600	17.0901	2,505	42,895,750.00		
Jun 2018	ZAGB	Future	7,957	17.4315	17.4413	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	4,164	17.7121	17.7213	17.7308	17.7308	19	336,885.20		
Dec 2018	ZAGB	Future	895	17.9827	17.9916	18.0133	18.0133	9	162,119.70		
Mar 2019	ZAGB	Future	976	18.2828	18.3000	0.0000	0.0000	1,924	35,069,626.00		
			<u>205,156</u>					<u>4,457.00</u>	<u>78,464,380.90</u>	<u>9 821 566.00</u>	<u>164 388 353 402.10</u>
		<b>Total</b>						<b>4,457.00</b>	<b>78,464,380.90</b>	11 595 679.00	164 388 353 402.10
<b>Option</b>											
Mar 2018	ZAGB	17.00 Put	500	345.1120	345.8572	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	51.4235	54.5979	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	12.4150	13.3599	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	737.6686	739.6085	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	106.0648	110.2222	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>208,656</b>					<b>4,457.00</b>	<b>78,464,380.90</b>	11 595 679.00	164 388 353 402.10
<b>Future</b>											
Mar 2018	ZAJY	Future	3,805	0.1102	0.1106	0.0000	0.0000	3,690	40,666,752.00		
			<u>3,805</u>					<u>3,690.00</u>	<u>40,666,752.00</u>	<u>957 150.00</u>	<u>10 665 691 369.80</u>
		<b>Total</b>	<b>3,805</b>					<b>3,690.00</b>	<b>40,666,752.00</b>	957 150.00	10 665 691 369.80
<b>Future</b>											
Jun 2018	ZAKS	Future	1,145	0.1157	0.1165	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1154	0.1162	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	3.1561	3.1761	0.0000	0.0000	0	0.00		
Jun 2018	ZATR	Future	1,000	3.1120	3.1334	3.1075	3.1075	1,000	3,107,500.00		
			<u>1,433</u>					<u>1,000.00</u>	<u>3,107,500.00</u>	<u>239 189.00</u>	<u>863 662 103.00</u>
		<b>Total</b>	<b>1,433</b>					<b>1,000.00</b>	<b>3,107,500.00</b>	239 189.00	863 662 103.00
<b>Future</b>											
Mar 2018	ZAUM	Future	555	11.9781	12.0521	12.0303	11.9432	170	203,826,500.00		
Jun 2018	ZAUM	Future	64	12.1330	12.2078	12.1811	12.0999	90	109,211,150.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2018	ZAUM	Future	43	12.2832	12.3589	12.2883	12.2456	20	24,538,450.00
Dec 2018	ZAUM	Future	3	12.4245	12.5016	0.0000	0.0000	0	0.00
			665					280.00	337,576,100.00
		<b>Total</b>	<b>665</b>					<b>280.00</b>	<b>337,576,100.00</b>
									146 931.00
									169 046 221 130.00
									151 454.00
									169 046 221 130.00

**Future**

Mar 2018	ZAUS	Future	890,001	11.9781	12.0521	12.0369	11.9011	84,572	1,012,257,610.30
Jun 2018	ZAUS	Future	181,812	12.1330	12.2078	12.1858	12.0706	9,489	115,160,815.40
Sep 2018	ZAUS	Future	5,311	12.2832	12.3589	12.2871	12.2456	520	6,368,202.60
Dec 2018	ZAUS	Future	11,500	12.4245	12.5016	0.0000	0.0000	0	0.00
			1,088,624					94,581.00	1,133,786,628.30
									164 693 146.00
									1 940 025 714 579.40

**Option**

Mar 2018	ZAUS	11.50 Put	32,520	73.2396	57.7202	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	101.4301	0.0000	0.0000	0.0000	750	0.00
Mar 2018	ZAUS	11.85 Put	25,000	199.7070	0.0000	0.0000	0.0000	50,000	0.00
Mar 2018	ZAUS	11.98 Put	25,000	267.2277	229.9541	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	278.8515	240.2885	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	359.9922	314.9315	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	407.4015	359.6402	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	442.7153	393.1407	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	524.2669	471.0488	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	555.1260	500.7002	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	118.6199	0.0000	0.0000	0.0000	750	0.00
Mar 2018	ZAUS	12.50 Put	25,380	634.7670	577.5831	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	80.1260	93.1361	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	802.0260	741.0361	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	73.4759	85.5020	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	906.9918	843.7556	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1014.8214	949.7108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	52.0200	60.7680	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	47.7433	55.8172	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1069.6433	1003.7172	0.0000	0.0000	9,740	0.00
Mar 2018	ZAUS	13.20 Call	1,000	33.3513	39.8461	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1255.2513	1187.7461	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	1264.5664	1197.0855	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1273.8953	1206.4372	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1301.9569	1234.5588	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1367.8527	1299.6496	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	24.3598	29.8376	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1424.7592	1355.9333	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1443.8078	1374.7877	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	17.6869	21.7876	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	13.50 Put	17,750	1539.5869	1469.6876	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1558.8406	1488.7836	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	197,389	1636.1463	1565.5093	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	12.5000	15.4795	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	11.4516	14.1986	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1772.3884	1700.9188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	10.0366	12.4649	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	9.3938	11.6759	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1870.3100	1798.3664	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1939.0988	1866.8738	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	6.8852	8.5865	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1958.7852	1886.4865	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1978.4848	1906.1152	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2008.0580	1935.5874	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	5.8887	7.3540	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	5.6308	7.0346	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2077.1646	2004.4806	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	5.0335	6.2939	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	4.4984	5.6293	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2186.0109	2113.0472	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2205.8296	2132.8215	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	3.7563	4.7056	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2245.4904	2172.3988	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	2.5925	2.8647	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	2.5698	2.7378	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	2.5588	2.6764	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2514.4161	2440.5242	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	2.5058	2.6120	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2524.4058	2450.5120	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2544.3857	2470.4882	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	2.4662	2.5651	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	2.4380	2.5317	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	2.4111	2.4999	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	2.2929	2.3595	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	2.2218	2.2746	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	2.1987	2.2469	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	2.1932	2.2403	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	2.1471	2.1846	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	2.0990	2.1261	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	2.0466	2.0609	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	1.9963	1.9960	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	1.9886	1.9857	0.0000	0.0000	0	0.00



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Mar 2018	ZAUS	15.57 Call	6,000	1.9038	1.9695	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	1.4922	1.8047	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.7838	0.9566	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.5578	0.6839	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	44.6909	35.8597	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	152.9403	132.1513	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	367.9116	330.8430	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	434.8366	394.1633	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	439.5126	0.0000	0.0000	0.0000	8,000	0.00
Jun 2018	ZAUS	12.25 Put	2,415	514.0282	469.3535	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	546.1215	500.1527	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	612.7310	564.2958	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	682.3679	631.6345	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	868.1797	812.4238	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1034.2880	975.5026	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	1066.9162	1007.5863	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1108.1038	1048.1195	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1208.6654	1147.2290	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1234.1587	1172.3857	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1251.2269	1189.2363	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1320.0775	1257.2431	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1459.0799	1395.2479	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1476.6156	1412.5895	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1494.1980	1429.9854	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1618.5739	1553.1272	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1717.7467	1651.4375	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1763.2069	1696.5323	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1772.3270	1705.5810	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1790.5900	1723.7048	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1799.7361	1732.7816	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1854.7824	1787.4279	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1947.1609	1879.1874	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2040.2633	1971.7278	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2181.1259	2111.8382	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	50.3060	54.6727	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	42.0490	46.4458	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	37.6980	41.8968	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	30.6114	34.4515	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	27.1252	30.7673	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	26.2448	29.8334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	24.0314	27.4825	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	22.0036	25.3195	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	15.43 Call	15,000	19.0645	22.1696	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	17.6473	20.6428	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	17.0729	20.0224	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	12.8150	15.3859	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	7.8246	9.6771	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	5.7855	7.2220	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	5.5499	6.9367	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	4.9651	6.2270	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	4.7612	5.9789	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	3.9658	5.0080	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	2.6981	3.4472	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	2.4037	3.0819	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	1.7698	2.2902	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	1.5966	2.0725	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	1.3771	1.7955	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	300.3402	271.3848	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	787.3468	740.2981	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	814.8903	767.1346	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	957.8920	906.8113	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1267.1530	1210.3956	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	231.0428	247.3223	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	63.6131	67.8141	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	60.0651	65.9327	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	55.3118	61.0484	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	48.8296	54.0021	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1044.2870	995.7820	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	180.9410	193.4732	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	119.6947	128.4341	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	54.6026	60.4491	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	135.5590	146.0317	0.0000	0.0000	0	0.00		
			<u>2,533,199</u>					<u>69,240.00</u>	<u>0.00</u>	<u>44 230 853.00</u>	<u>0.00</u>
		<b>Total</b>	<b>3,621,823</b>					<b>163,821.00</b>	<b>1,133,786,628.30</b>	<b>208 923 999.00</b>	<b>1 940 025 714 579.40</b>
		<b>Grand Total</b>	<b>6,220,382</b>					<b>191,302.00</b>	<b>1 708 157 188.80</b>	<b>282,376,660</b>	<b>2,674,000,072,767.97</b>