



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-March-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Mar 2018	CAHB	Future	5,000	0.7743	1.8772	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>0.50</u>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>0.50</b>
<b>Future</b>											
Mar 2018	CAHC	Future	5,000	0.3443	0.8735	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>0.03</u>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>250.00</b>	<b>0.03</b>
<b>Future</b>											
Mar 2018	CAHE	Future	5,000	36.9320	76.9554	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>146 250.00</u>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>250.00</b>	<b>146 250.00</b>
<b>Future</b>											
Mar 2018	DAAD	Future	4	9.2941	9.3035	0.0000	0.0000	4	37,185.60		
Mar 2018	DAAD	Future	46	9.3114	9.3233	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>4.00</u>	<u>37,185.60</u>	<u>77 170.00</u>	<u>731 249 399.40</u>
		<b>Total</b>	<b>50</b>					<b>4.00</b>	<b>37,185.60</b>	<b>146 170.00</b>	<b>731 249 399.40</b>
<b>Future</b>											
Mar 2018	DAEU	Future	63	14.5923	14.5606	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.6312	14.6047	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.6782	14.6515	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.7266	14.7103	0.0000	0.0000	0	0.00		
			<u>189</u>					<u>0.00</u>	<u>0.00</u>	<u>790 445.00</u>	<u>11 797 900 287.40</u>
		<b>Total</b>	<b>189</b>					<b>0.00</b>	<b>0.00</b>	<b>1 737 232.00</b>	<b>11 797 900 287.40</b>

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	DAGB	Future	38	16.4734	16.4202	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.6023	16.5663	0.0000	0.0000	3	49,800.90
			47					3.00	49,800.90
		<b>Total</b>	<b>47</b>					<b>3.00</b>	<b>49,800.90</b>
									53 675.00
									880 610 187.30
									260 988.00
									880 610 187.30

**Future**

Mar 2018	DAUS	Future	6,178	11.7968	11.8193	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	30,000	11.8061	11.8323	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	50,000	11.8164	11.8424	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,709	11.8182	11.8441	0.0000	0.0000	36	425,498.40
Apr 2018	DAUS	Future	20,000	11.8322	11.8576	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	54	11.8497	11.8744	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	11.8564	11.8872	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	11.8615	11.8968	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	11.8708	11.9143	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	11.9096	11.9452	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	11.9641	11.9898	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	11.9687	11.9945	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	11.9960	12.0223	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	12.0021	12.0284	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.0036	12.0300	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.0128	12.0392	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.0326	12.0593	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,766	12.0599	12.0871	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.1024	12.1298	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.1430	12.1704	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.1490	12.1764	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	430	12.1521	12.1794	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.1716	12.1990	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.3092	12.3362	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.1631	13.1874	0.0000	0.0000	0	0.00
			201,532					36.00	425,498.40
									8 228 341.00
									99 946 709 072.00

**Option**

Mar 2018	DAUS	11.87 Call	15,000	64.9920	82.9083	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.66 Call	50,000	217.7222	241.7040	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.85 Call	50,000	106.7016	124.3787	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.73 Put	252	87.6118	84.4754	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.76 Put	546	99.3324	95.7443	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.83 Call	252	120.9217	140.1720	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.87 Call	546	104.0677	121.1420	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	1.1847	1.5360	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.61 Call	120,000	285.0798	308.4588	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>
Apr 2018	DAUS	12.00 Call	100,000	93.3703	106.5542	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.05 Call	20,000	79.8128	0.0000	0.0000	0.0000	20,000	0.00
Apr 2018	DAUS	15.00 Put	1,000	3143.6601	3112.1057	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.4218	0.4495	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	143.1281	134.5805	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	136.9494	152.5389	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1941.3666	1906.7460	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.2071	1.1464	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	0.7004	0.7469	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	77.7477	72.6506	0.0000	0.0000	0	0.00
May 2018	DAUS	11.80 Call	2,000	256.1817	281.3857	0.0000	0.0000	0	0.00
May 2018	DAUS	12.50 Call	2,000	63.5386	72.5556	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Call	100,000	185.0758	205.5837	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	918.5182	884.0122	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1994.9404	1953.8899	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	0.9816	1.0538	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	930.0007	892.4961	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2628.7649	2582.9998	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	0.8573	0.9336	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	13.5548	12.2182	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	169.3843	156.1806	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	145.6221	163.6742	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	334.8439	312.6699	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1902.6013	1870.1602	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.7336	2.3340	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.1514	1.0999	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1871.6874	1848.3631	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	2.4712	2.6842	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	0.9762	1.0692	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	419.0295	405.9293	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	52.8059	55.9319	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	45.1423	47.8776	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2476.1592	2452.2027	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	2.2917	2.4861	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1850.8102	1827.5655	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	3.1759	3.4313	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	1.3086	1.4245	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	606.4761	591.0248	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1902.7005	1879.2486	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	1.8849	2.5799	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1833.8779	1810.6677	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	10.5655	11.5240	0.0000	0.0000	0	0.00

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Aug 2018	DAUS	16.57 Call	500	5.3640	5.9079	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1821.5176	1798.7892	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	17.2409	18.4084	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	9.3464	10.0458	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1810.1997	1788.3143	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	24.4158	26.0010	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	14.2641	15.2843	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	411.3985	401.0107	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1861.1225	1839.1295	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	18.9249	20.1893	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	10.83 Put	51,000	81.5272	79.2241	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.67 Put	51,000	310.4676	302.6962	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.22 Call	51,000	273.3073	281.1078	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1801.2835	1779.6314	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	29.5664	31.2588	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	17.1467	18.2290	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1670.0686	1650.2632	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	72.6793	74.3256	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1792.8513	1771.7406	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	34.7131	36.4530	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	20.3249	21.4451	0.0000	0.0000	0	0.00		
			<u>792,316</u>					<u>20,000.00</u>	<u>0.00</u>	<u>17 706 763.00</u>	<u>0.00</u>
<b>Total</b>			<b>993,848</b>					<b>20,036.00</b>	<b>425,498.40</b>	<b>25 935 104.00</b>	<b>99 946 709 072.00</b>
<b>Future</b>											
Mar 2018	EUUS	Future	190	1.2372	1.2322	0.0000	0.0000	0	0.00		
			<u>190</u>					<u>0.00</u>	<u>0.00</u>	<u>703 248.00</u>	<u>7 962 658 462.00</u>
<b>Total</b>			<b>190</b>					<b>0.00</b>	<b>0.00</b>	<b>703 248.00</b>	<b>7 962 658 462.00</b>
<b>Future</b>											
Sep 2018	JYZA	Future	283	8.7265	8.6716	0.0000	0.0000	283	2,728,285.60		
			<u>283</u>					<u>283.00</u>	<u>2,728,285.60</u>	<u>18 783.00</u>	<u>186 145 988.86</u>
<b>Option</b>											
Mar 2018	JYZA	9.07 Call	11,700	607.7874	421.4102	0.0000	0.0000	0	0.00		
Jun 2018	JYZA	8.89 Put	1,200	2887.8293	3163.2803	0.0000	0.0000	0	0.00		
			<u>12,900</u>					<u>0.00</u>	<u>0.00</u>	<u>25 800.00</u>	<u>0.00</u>
<b>Total</b>			<b>13,183</b>					<b>283.00</b>	<b>2,728,285.60</b>	<b>44 583.00</b>	<b>186 145 988.86</b>
<b>Future</b>											
Mar 2018	ZAAD	Future	6,578	9.2978	9.3094	9.3301	9.2900	256	2,388,321.50		
Jun 2018	ZAAD	Future	5,608	9.4171	9.4278	0.0000	0.0000	269	2,533,711.00		

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Sep 2018	ZAAD	Future	400	9.5334	9.5453	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	9.6460	9.6577	0.0000	0.0000	0	0.00
			<u>23,398</u>					<u>525.00</u>	<u>4,922,032.50</u>
		<b>Total</b>	<b>23,398</b>					<b>525.00</b>	<b>4,922,032.50</b>
									<b>3 552 253.00</b>
									<b>30 717 438 933.70</b>
<b>Future</b>									
Mar 2018	ZACA	Future	600	9.1403	9.2279	0.0000	0.0000	0	0.00
Jun 2018	ZACA	Future	430	9.2709	9.3590	0.0000	0.0000	0	0.00
			<u>1,030</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,030</b>					<b>0.00</b>	<b>0.00</b>
									<b>128 233.00</b>
									<b>1 261 364 917.10</b>
<b>Future</b>									
Mar 2018	ZAEU	Future	77,672	14.6008	14.5732	14.6230	14.5643	3,521	51,374,934.40
Jun 2018	ZAEU	Future	89,741	14.8853	14.8565	14.9033	14.8605	1,869	27,840,008.30
Sep 2018	ZAEU	Future	49,082	15.1671	15.1396	15.2145	15.2145	58	882,441.00
Dec 2018	ZAEU	Future	2,971	15.4460	15.4167	0.0000	0.0000	0	0.00
Mar 2019	ZAEU	Future	1,091	15.7544	15.7225	0.0000	0.0000	0	0.00
Jun 2019	ZAEU	Future	3,542	15.9895	15.9555	0.0000	0.0000	0	0.00
			<u>224,099</u>					<u>5,448.00</u>	<u>80,097,383.70</u>
									<b>14 109 741.00</b>
									<b>200 610 401 932.00</b>
<b>Option</b>									
Mar 2018	ZAEU	14.45 Put	10,000	26.8951	37.9755	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	14.62 Put	10,000	85.7612	112.0240	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.05 Put	5,648	454.7628	482.7711	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	14,172	503.4838	531.3725	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	0.0169	0.0148	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	0.0167	0.0137	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.50 Put	29,734	21.2098	23.3477	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	50,995	37.8257	41.2505	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	6,460	60.9586	65.9498	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	14.25 Put	29,734	112.4936	123.1082	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	14.30 Call	10,000	711.6103	694.1518	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	14.40 Call	10,000	642.5393	626.5327	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.00 Call	3,000	325.8308	318.9173	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	50,995	608.4740	632.6472	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.63 Call	29,734	156.4542	153.8527	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.00 Call	3,000	99.6010	98.4540	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	6,460	1612.9979	1641.3055	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	6,460	7.4422	7.9179	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	50,995	1.1836	1.2153	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	13.50 Put	29,734	43.1915	46.6812	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	86,824	166.0873	174.2273	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	15.85 Put	86,824	1014.8128	1036.7214	0.0000	0.0000	0	0.00

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Sep 2018	ZAEU	16.76 Call	29,734	167.5431	165.0211	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	86,824	24.3283	24.2110	0.0000	0.0000	0	0.00	
			<u>648,590</u>					0.00	0.00	7 917 269.00
		<b>Total</b>	<b>872,689</b>					<b>5,448.00</b>	<b>80,097,383.70</b>	22 027 010.00
										200 610 401 932.00
<b>Future</b>										
Mar 2018	ZAFR	Future	1,215	12.4985	12.4798	0.0000	0.0000	0	0.00	
			<u>1,215</u>					0.00	0.00	605 550.00
		<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	36,084	16.4814	16.4325	16.4685	16.4417	1,025	16,868,126.20	
Jun 2018	ZAGB	Future	172,857	16.7543	16.7039	16.7449	16.6900	1,505	25,188,500.00	
Sep 2018	ZAGB	Future	13,662	17.0157	16.9674	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	923	17.2693	17.2189	0.0000	0.0000	25	430,612.50	
Mar 2019	ZAGB	Future	951	17.5455	17.4931	0.0000	0.0000	0	0.00	
Jun 2019	ZAGB	Future	3,115	17.8088	17.7556	0.0000	0.0000	0	0.00	
			<u>227,592</u>					2,555.00	42,487,238.70	10 275 643.00
										171 919 140 368.40
<b>Option</b>										
Mar 2018	ZAGB	17.00 Put	500	563.8837	619.0056	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	0.1925	0.2136	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	0.0564	0.0613	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	1160.8195	1197.4321	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	49.6635	49.3110	0.0000	0.0000	0	0.00	
			<u>3,500</u>					0.00	0.00	1 774 113.00
		<b>Total</b>	<b>231,092</b>					<b>2,555.00</b>	<b>42,487,238.70</b>	12 049 756.00
										171 919 140 368.40
<b>Future</b>										
Mar 2018	ZAJY	Future	8,286	0.1104	0.1111	0.0000	0.0000	0	0.00	
			<u>8,286</u>					0.00	0.00	961 631.00
		<b>Total</b>	<b>8,286</b>					<b>0.00</b>	<b>0.00</b>	961 631.00
										10 715 627 569.50
<b>Future</b>										
Jun 2018	ZAKS	Future	1,145	0.1159	0.1165	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1155	0.1156	0.0000	0.0000	0	0.00	
			<u>1,707</u>					0.00	0.00	31 923.00
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	31 923.00
										432 652 210.00
<b>Future</b>										
Jun 2018	ZATR	Future	6,380	3.0101	3.0385	0.0000	0.0000	0	0.00	
			<u>6,380</u>					0.00	0.00	244 569.00
										880 239 905.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>6,380</b>					<b>0.00</b>	<b>0.00</b>	244 569.00	880 239 905.50
<b>Future</b>											
Mar 2018	ZAUM	Future	478	11.8015	11.8268	11.8582	11.7894	15	17,725,500.00		
Jun 2018	ZAUM	Future	198	11.9474	11.9729	0.0000	0.0000	30	35,962,500.00		
Sep 2018	ZAUM	Future	45	12.0858	12.1132	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	34	12.2183	12.2456	0.0000	0.0000	0	0.00		
			<u>755</u>					<u>45.00</u>	<u>53,688,000.00</u>	<u>148 153.00</u>	<u>170 504 055 230.00</u>
<b>Total</b>			<b>755</b>					<b>45.00</b>	<b>53,688,000.00</b>	152 676.00	170 504 055 230.00
<b>Future</b>											
Mar 2018	ZAUS	Future	565,585	11.8015	11.8268	11.8600	11.7689	138,521	1,636,935,150.10		
Jun 2018	ZAUS	Future	589,743	11.9474	11.9729	12.0045	11.9200	47,089	563,980,887.20		
Sep 2018	ZAUS	Future	43,726	12.0858	12.1132	0.0000	0.0000	5,892	71,142,954.00		
Dec 2018	ZAUS	Future	18,553	12.2183	12.2456	0.0000	0.0000	53	649,080.40		
Mar 2019	ZAUS	Future	400	12.3586	12.3854	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	Future	869	12.4955	12.5213	0.0000	0.0000	0	0.00		
			<u>1,218,876</u>					<u>191,555.00</u>	<u>2,272,708,071.70</u>	<u>168 896 923.00</u>	<u>1 990 141 237 237.30</u>
<b>Option</b>											
Mar 2018	ZAUS	11.45 Put	2,250	2.9186	5.1814	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.50 Put	32,520	4.9301	7.7898	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.60 Put	750	13.1563	16.9926	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.67 Put	10,000	24.6066	28.3604	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.68 Put	10,000	26.7879	30.4344	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.72 Put	10,000	37.1764	40.0785	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.80 Put	90,000	67.4102	67.0055	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.99 Put	40,000	207.8218	191.2064	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.00 Put	227,000	216.5425	199.4621	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.20 Put	32,520	403.2243	380.3324	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	451.9343	428.3623	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	560.2562	535.7723	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.40 Put	2,500	599.8903	575.2094	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.47 Call	750	0.8217	1.2901	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.50 Put	25,380	699.1560	674.2467	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.55 Call	2,000	0.4512	0.7398	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Call	11,000	0.1488	0.2653	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Put	2,000	898.6488	873.4653	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.82 Put	10,323	1018.5626	993.3195	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.94 Put	5,000	1138.5270	1113.2553	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.95 Call	13,200	0.0252	0.0519	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Call	41,000	0.0179	0.0380	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	80,146	1198.5179	1173.2380	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	13.20 Call	1,000	0.0151	0.0214	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1398.5151	1373.2214	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1418.5149	1393.2208	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1448.5146	1423.2199	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1518.5141	1493.2181	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.0139	0.0174	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1578.5138	1553.2168	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1598.5137	1573.2164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.0133	0.0148	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1698.5133	1673.2148	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1798.5131	1773.2136	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.0130	0.0130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.0130	0.0126	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1938.5130	1913.2123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.0130	0.0122	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.0130	0.0120	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2038.5130	2013.2117	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2108.5131	2083.2113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.0131	0.0112	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2128.5131	2103.2112	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2148.5132	2123.2111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2178.5132	2153.2110	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.0133	0.0109	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.0133	0.0108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2248.5134	2223.2107	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.0134	0.0107	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.0136	0.0105	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2358.5142	2333.2104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2378.5155	2353.2104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.0169	0.0104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2418.5184	2393.2115	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.0411	0.0304	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.0425	0.0315	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2688.5482	2663.2366	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.0497	0.0380	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2698.5497	2673.2380	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2718.5528	2693.2408	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.0561	0.0438	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.0612	0.0486	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.0666	0.0536	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.0988	0.0848	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.1281	0.1142	0.0000	0.0000	0	0.00



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Mar 2018	ZAUS	14.90 Call	5,000	0.1400	0.1264	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1431	0.1296	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1730	0.1608	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.2147	0.2052	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.2815	0.2778	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.2416	0.3061	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.2163	0.2748	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.1780	0.2274	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.1270	0.1636	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0520	0.0686	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0324	0.0433	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	26.9738	26.6389	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	54.9678	53.2977	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	684.0826	706.3060	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	611.1488	632.2852	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	129.1682	124.2085	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.60 Put	4,000	163.9075	0.0000	0.0000	0.0000	4,000	0.00
Jun 2018	ZAUS	11.70 Call	60	451.3268	469.1897	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	225.9258	217.5642	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	235.0935	226.4401	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	7,000	299.7495	289.1652	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	303.9703	317.4649	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	35,050	356.5703	344.5649	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	432.5305	418.9521	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.13 Call	500	256.5477	268.3441	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	253.2071	264.8768	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	445.8071	431.9768	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	452.5086	438.5546	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	222.0451	232.4983	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	521.7438	506.5788	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	557.7922	542.0536	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	632.5076	615.6849	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	157.7939	165.4790	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	710.3939	692.5790	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	915.6930	896.1108	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1098.2568	1077.5617	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	15,500	81.2852	85.9029	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,728	1133.8852	1113.0029	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1178.7555	1157.6520	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1287.6166	1266.0362	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1314.8703	1293.1889	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	1406.5243	1384.5309	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	13.35 Call	60,000	50.1837	53.5438	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1555.4529	1533.0107	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1574.2413	1551.7479	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1593.0657	1570.5200	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1725.7322	1702.8527	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1830.9402	1807.8252	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1879.0059	1855.7904	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1888.6360	1865.4009	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1907.9116	1884.6386	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1917.5577	1894.2656	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1975.5396	1952.1362	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2072.5470	2048.9720	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2169.9638	2146.2309	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2316.7337	2292.7887	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	9.5309	10.5177	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	7.3830	8.0436	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	6.4157	6.9344	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	4.2390	4.4593	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	4.0695	4.2682	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	3.6516	3.7989	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	3.2795	3.3829	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	2.7590	2.8052	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	2.5162	2.5378	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	2.4194	2.4314	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	1.4745	1.4736	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	0.6990	0.6950	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.4430	0.4389	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.4159	0.4120	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.3514	0.3476	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.3298	0.3261	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.2500	0.2467	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.1393	0.1369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.1169	0.1147	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.0734	0.0717	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.0501	0.0488	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.50 Put	45,000	203.9380	198.1763	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.60 Put	2,000	241.8975	235.0774	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	306.0522	297.5609	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.85 Put	48,200	353.5581	343.9135	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.00 Put	13,250	431.6815	420.2839	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	830.1835	812.7348	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	859.9299	842.1457	0.0000	0.0000	0	0.00

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Sep 2018	ZAUS	12.85 Put	750	1013.7442	994.6954	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1343.2466	1322.3043	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.30 Call	1,500	171.9322	178.1886	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	126.4499	131.3524	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	17.6519	19.8851	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	16.2823	18.3794	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	14.4972	16.4120	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.29 Call	73,314	12.1598	13.8268	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	11.64 Put	2,764	313.3975	305.3044	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	12.50 Call	150	502.5009	514.8729	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	12.96 Put	23,443	1112.8638	1094.8290	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	13.00 Call	2,000	361.7601	370.8141	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	13.20 Call	5,000	318.6568	326.6941	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	13.80 Call	2,764	215.3176	222.1934	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	14.89 Call	1,000	109.9313	112.7513	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	15.95 Call	2,000	64.4757	68.3807	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	17.24 Call	23,443	21.9039	23.5917	0.0000	0.0000	0	0.00
Dec 2019	ZAUS	20.00 Call	2,000	76.3594	77.1137	0.0000	0.0000	0	0.00
			<u>3,105,372</u>					<u>4,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b><u>4,324,248</u></b>					<b><u>195,555.00</u></b>	<b><u>2,272,708,071.70</u></b>
									<u>46 933 194.00</u>
									<u>1 990 141 237 237.30</u>
									<u>0.00</u>
<b>Grand Total</b>			<b><u>6,493,307</u></b>					<b><u>224,454.00</u></b>	<b><u>2 457 143 497.10</u></b>
									<b><u>292,832,038</u></b>
									<b><u>2,749,249,443,935.18</u></b>