



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-March-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2018	CAHB	Future	5,000	0.4874	0.7743	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>
		Total	5,000					0.00	0.00	5 000.00	0.50
Future											
Mar 2018	CAHC	Future	5,000	0.1632	0.3443	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>
		Total	5,000					0.00	0.00	250.00	0.03
Future											
Mar 2018	CAHE	Future	5,000	22.8067	36.9320	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>
		Total	5,000					0.00	0.00	250.00	146 250.00
Future											
Mar 2018	DAAD	Future	4	9.2892	9.2941	0.0000	0.0000	0	0.00		
Mar 2018	DAAD	Future	46	9.3027	9.3114	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>77 170.00</u>	<u>731 249 399.40</u>
		Total	50					0.00	0.00	146 170.00	731 249 399.40
Future											
Mar 2018	DAEU	Future	63	14.5641	14.5923	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.6011	14.6312	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.6460	14.6782	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.7088	14.7266	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>
		Total	189					0.00	0.00	1 737 232.00	11 797 900 287.40

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	16.4463	16.4734	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.5875	16.6023	0.0000	0.0000	0	0.00
			<u>47</u>					<u>0.00</u>	<u>0.00</u>
		Total	47					0.00	0.00
									53 675.00
									880 610 187.30
									260 988.00
									880 610 187.30

Future

Mar 2018	DAUS	Future	6,178	11.7801	11.7968	0.0000	0.0000	1,767	20,847,066.00
Mar 2018	DAUS	Future	30,000	11.7868	11.8061	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	50,000	11.7948	11.8164	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,709	11.7967	11.8182	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	20,000	11.8119	11.8322	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	54	11.8309	11.8497	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	11.8437	11.8564	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	11.8532	11.8615	0.0000	0.0000	6	71,040.00
May 2018	DAUS	Future	70	11.8707	11.8708	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	11.9015	11.9096	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	11.9457	11.9641	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	11.9503	11.9687	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	11.9777	11.9960	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	11.9838	12.0021	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	11.9853	12.0036	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	11.9945	12.0128	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.0143	12.0326	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,766	12.0417	12.0599	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.0842	12.1024	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.1249	12.1430	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.1309	12.1490	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	430	12.1339	12.1521	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.1535	12.1716	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.2908	12.3092	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.1464	13.1631	0.0000	0.0000	0	0.00
			<u>201,532</u>					<u>1,773.00</u>	<u>20,918,106.00</u>
									8 230 114.00
									99 967 627 178.00

Option

Mar 2018	DAUS	11.87 Call	15,000	49.7987	64.9920	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.66 Call	50,000	198.3690	217.7222	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.85 Call	50,000	91.1982	106.7016	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.73 Put	252	91.1773	87.6118	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.76 Put	546	103.3470	99.3324	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.83 Call	252	105.0205	120.9217	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.87 Call	546	89.3993	104.0677	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	0.8009	1.1847	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.61 Call	120,000	268.9664	285.0798	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	81.4534	93.3703	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.05 Call	20,000	68.9728	79.8128	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3155.5364	3143.6601	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.3721	0.4218	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	141.3827	143.1281	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	128.7920	136.9494	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1949.1852	1941.3666	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.0845	1.2071	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	0.6299	0.7004	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	75.5964	77.7477	0.0000	0.0000	0	0.00
May 2018	DAUS	11.80 Call	2,000	247.3045	256.1817	0.0000	0.0000	0	0.00
May 2018	DAUS	12.50 Call	2,000	58.1862	63.5386	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Call	100,000	178.4663	185.0758	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	916.3004	918.5182	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1996.0265	1994.9404	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	0.9017	0.9816	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	924.2642	930.0007	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2626.1402	2628.7649	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	0.7963	0.8573	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	12.7203	13.5548	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	164.2738	169.3843	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	141.0453	145.6221	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	329.2136	334.8439	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1909.4949	1902.6013	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.6198	2.7336	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.0993	1.1514	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1886.6844	1871.6874	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	2.5992	2.4712	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.0410	0.9762	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	424.9132	419.0295	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	48.5962	52.8059	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	41.3220	45.1423	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2491.9020	2476.1592	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	2.5083	2.2917	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1864.5957	1850.8102	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	3.4932	3.1759	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	1.4700	1.3086	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	613.5794	606.4761	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1916.3652	1902.7005	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	2.1276	1.8849	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1846.6131	1833.8779	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	7.0137	10.5655	0.0000	0.0000	0	0.00

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Aug 2018	DAUS	16.57 Call	500	3.3377	5.3640	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1833.7669	1821.5176	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	14.5732	17.2409	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	7.7091	9.3464	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1822.2421	1810.1997	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	22.6397	24.4158	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	13.1063	14.2641	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	416.5103	411.3985	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1873.3498	1861.1225	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	17.5906	18.9249	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	81.1719	81.5272	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	315.4053	310.4676	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	265.6186	273.3073	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1812.6124	1801.2835	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	28.0572	29.5664	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	16.1727	17.1467	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1680.8821	1670.0686	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	69.8965	72.6793	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1804.1125	1792.8513	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	33.4907	34.7131	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	19.5380	20.3249	0.0000	0.0000	0	0.00
			<u>792,316</u>					<u>0.00</u>	<u>0.00</u>
			<u>993,848</u>					<u>1,773.00</u>	<u>20,918,106.00</u>
								<u>25 936 877.00</u>	<u>99 967 627 178.00</u>
Future									
Mar 2018	EUUS	Future	190	1.2365	1.2372	0.0000	0.0000	0	0.00
			<u>190</u>					<u>0.00</u>	<u>0.00</u>
			<u>190</u>					<u>0.00</u>	<u>7 962 658 462.00</u>
								<u>703 248.00</u>	<u>7 962 658 462.00</u>
Future									
Jun 2018	GBUS	Future	1,176	1.4020	1.4023	0.0000	0.0000	1,176	16,492,224.00
			<u>1,176</u>					<u>1,176.00</u>	<u>16,492,224.00</u>
			<u>1,176</u>					<u>166 161.00</u>	<u>2 136 174 218.00</u>
								<u>1,176.00</u>	<u>16,492,224.00</u>
								<u>166 161.00</u>	<u>2 136 174 218.00</u>
Future									
Sep 2018	JYZA	Future	283	8.6991	8.7265	0.0000	0.0000	0	0.00
			<u>283</u>					<u>0.00</u>	<u>0.00</u>
								<u>18 783.00</u>	<u>186 145 988.86</u>
Option									
Mar 2018	JYZA	9.07 Call	11,700	369.3911	607.7874	0.0000	0.0000	0	0.00
Jun 2018	JYZA	8.89 Put	1,200	2944.3478	2887.8293	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>

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Total			13,183					0.00	0.00	44 583.00	186 145 988.86
Future											
Mar 2018	ZAAD	Future	4,141	9.2920	9.2978	9.3206	9.2772	6,242	58,006,852.00		
Jun 2018	ZAAD	Future	9,183	9.4106	9.4171	9.3888	9.3816	5,912	55,609,282.40		
Sep 2018	ZAAD	Future	400	9.5272	9.5334	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	9.6405	9.6460	0.0000	0.0000	0	0.00		
			24,536					12,154.00	113,616,134.40	3 564 407.00	30 831 055 068.10
Total			24,536					12,154.00	113,616,134.40	3 596 784.00	30 831 055 068.10
Future											
Mar 2018	ZACA	Future	100	9.1009	9.1403	9.0897	9.0892	500	4,544,700.00		
Jun 2018	ZACA	Future	930	9.2303	9.2709	9.2231	9.2223	500	4,611,350.00		
			1,030					1,000.00	9,156,050.00	129 233.00	1 270 520 967.10
Total			1,030					1,000.00	9,156,050.00	129 233.00	1 270 520 967.10
Future											
Mar 2018	ZAEU	Future	70,914	14.5703	14.6008	14.6122	14.5616	18,958	276,347,504.70		
Jun 2018	ZAEU	Future	96,587	14.8549	14.8853	14.8400	14.8400	12,055	179,105,804.40		
Sep 2018	ZAEU	Future	49,132	15.1376	15.1671	0.0000	0.0000	50	757,180.00		
Dec 2018	ZAEU	Future	2,971	15.4163	15.4460	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,091	15.7251	15.7544	0.0000	0.0000	0	0.00		
Jun 2019	ZAEU	Future	3,542	15.9611	15.9895	0.0000	0.0000	0	0.00		
			224,237					31,063.00	456,210,489.10	14 140 804.00	201 066 612 421.10
Option											
Mar 2018	ZAEU	14.45 Put	10,000	26.5983	26.8951	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	14.62 Put	10,000	98.9724	85.7612	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	483.6476	454.7628	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	532.7852	503.4838	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	0.0208	0.0169	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	0.0211	0.0167	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.50 Put	29,734	22.6598	21.2098	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	39.5101	37.8257	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	6,460	62.7790	60.9586	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.25 Put	29,734	118.2352	112.4936	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.30 Call	10,000	687.5023	711.6103	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.40 Call	10,000	619.5840	642.5393	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.00 Call	3,000	311.7274	325.8308	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	627.4365	608.4740	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.63 Call	29,734	147.9972	156.4542	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.00 Call	3,000	93.5530	99.6010	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	6,460	1639.2654	1612.9979	0.0000	0.0000	0	0.00		

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Jun 2018	ZAEU	18.61 Call	6,460	7.2810	7.4422	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	1.0748	1.1836	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	13.50 Put	29,734	46.0554	43.1915	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	86,824	172.3408	166.0873	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	86,824	1031.7162	1014.8128	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.76 Call	29,734	158.8462	167.5431	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	86,824	24.6818	24.3283	0.0000	0.0000	0	0.00	
			648,590					0.00	0.00	7 917 269.00
		Total	872,827					31,063.00	456,210,489.10	22 058 073.00 201 066 612 421.10
Future										
Mar 2018	ZAFR	Future	1,215	12.4471	12.4985	0.0000	0.0000	0	0.00	
Jun 2018	ZAFR	Future	53	12.7029	12.7551	0.0000	0.0000	53	673,433.90	
			1,268					53.00	673,433.90	605 603.00 6 459 726 977.40
		Total	1,268					53.00	673,433.90	605 603.00 6 459 726 977.40
Future										
Mar 2018	ZAGB	Future	35,509	16.4523	16.4814	16.4950	16.4182	10,308	169,579,228.50	
Jun 2018	ZAGB	Future	174,253	16.7250	16.7543	16.7593	16.6870	5,665	94,706,321.20	
Sep 2018	ZAGB	Future	13,662	16.9876	17.0157	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	923	17.2413	17.2693	0.0000	0.0000	0	0.00	
Mar 2019	ZAGB	Future	951	17.5168	17.5455	0.0000	0.0000	0	0.00	
Jun 2019	ZAGB	Future	3,115	17.7817	17.8088	0.0000	0.0000	0	0.00	
			228,413					15,973.00	264,285,549.70	10 291 616.00 172 183 425 918.10
Option										
Mar 2018	ZAGB	17.00 Put	500	576.7716	563.8837	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	0.1323	0.1925	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	0.0597	0.0564	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	1177.1112	1160.8195	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	47.1855	49.6635	0.0000	0.0000	0	0.00	
			3,500					0.00	0.00	1 774 113.00 0.00
		Total	231,913					15,973.00	264,285,549.70	12 065 729.00 172 183 425 918.10
Future										
Mar 2018	ZAJY	Future	1,803	0.1108	0.1104	0.1103	0.1103	6,713	74,426,470.00	
Jun 2018	ZAJY	Future	6,483	0.1129	0.1125	0.1126	0.1126	6,483	73,248,082.00	
			8,286					13,196.00	147,674,552.00	974 827.00 10 863 302 121.50
		Total	8,286					13,196.00	147,674,552.00	974 827.00 10 863 302 121.50
Future										
Jun 2018	ZAKS	Future	1,145	0.1152	0.1159	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Sep 2018	ZAKS	Future	562	0.1141	0.1155	0.0000	0.0000	0	0.00		
			<u>1,707</u>					0.00	0.00	31 923.00	432 652 210.00
		Total	1,707					0.00	0.00	31 923.00	432 652 210.00
Future											
Jun 2018	ZATR	Future	6,380	2.9897	3.0101	0.0000	0.0000	0	0.00		
			<u>6,380</u>					0.00	0.00	244 569.00	880 239 905.50
		Total	6,380					0.00	0.00	244 569.00	880 239 905.50
Future											
Mar 2018	ZAUM	Future	310	11.7837	11.8015	11.8002	11.7611	327	385,214,190.00		
Jun 2018	ZAUM	Future	428	11.9290	11.9474	11.9531	11.9429	288	343,518,600.00		
Sep 2018	ZAUM	Future	45	12.0676	12.0858	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	34	12.2002	12.2183	0.0000	0.0000	0	0.00		
Jun 2019	ZAUM	Future	0	12.4773	12.4955	0.0000	0.0000	178	212,248,980.00		
			<u>817</u>					793.00	940,981,770.00	148 946.00	171 445 037 000.00
Total			817					793.00	940,981,770.00	153 469.00	171 445 037 000.00
Future											
Mar 2018	ZAUS	Future	551,639	11.7837	11.8015	11.8160	11.7515	82,826	975,795,286.20		
Jun 2018	ZAUS	Future	613,165	11.9290	11.9474	11.9600	11.8920	66,794	796,866,623.80		
Sep 2018	ZAUS	Future	44,491	12.0676	12.0858	12.0800	12.0529	1,292	15,601,409.70		
Dec 2018	ZAUS	Future	18,553	12.2002	12.2183	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	400	12.3399	12.3586	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	Future	869	12.4773	12.4955	0.0000	0.0000	0	0.00		
			<u>1,229,117</u>					150,912.00	1,788,263,319.70	169 047 835.00	1 991 929 500 557.00
Option											
Mar 2018	ZAUS	11.45 Put	2,250	2.7048	2.9186	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.50 Put	32,520	4.5643	4.9301	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.60 Put	750	12.4069	13.1563	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.67 Put	10,000	23.7897	24.6066	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.68 Put	10,000	26.0034	26.7879	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.72 Put	10,000	36.7013	37.1764	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.80 Put	90,000	68.8084	67.4102	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.99 Put	40,000	218.7481	207.8218	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.00 Put	227,000	227.8450	216.5425	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.20 Put	32,520	419.0746	403.2243	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	468.3015	451.9343	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	577.3224	560.2562	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.40 Put	2,500	617.1127	599.8903	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.47 Call	750	0.4810	0.8217	0.0000	0.0000	0	0.00		

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Mar 2018	ZAUS	12.50 Put	25,380	716.6853	699.1560	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	0.2673	0.4512	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	0.0926	0.1488	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	916.3926	898.6488	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1036.3414	1018.5626	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1156.3193	1138.5270	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	0.0181	0.0252	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	0.0134	0.0179	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	80,146	1216.3134	1198.5179	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.0117	0.0151	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1416.3117	1398.5151	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1436.3116	1418.5149	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1466.3114	1448.5146	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1536.3111	1518.5141	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.0110	0.0139	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1596.3110	1578.5138	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1616.3109	1598.5137	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.0108	0.0133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1716.3108	1698.5133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1816.3107	1798.5131	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.0107	0.0130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.0107	0.0130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1956.3108	1938.5130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.0108	0.0130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.0108	0.0130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2056.3109	2038.5130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2126.3111	2108.5131	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.0111	0.0131	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2146.3111	2128.5131	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2166.3111	2148.5132	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2196.3112	2178.5132	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.0113	0.0133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.0113	0.0133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2266.3114	2248.5134	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.0115	0.0134	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.0117	0.0136	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2376.3122	2358.5142	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2396.3132	2378.5155	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.0142	0.0169	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2436.3153	2418.5184	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.0318	0.0411	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.0327	0.0425	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	14.49 Put	80,000	2706.3367	2688.5482	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.0378	0.0497	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2716.3378	2698.5497	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2736.3399	2718.5528	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.0422	0.0561	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.0457	0.0612	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.0495	0.0666	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.0713	0.0988	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.0908	0.1281	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.0988	0.1400	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1008	0.1431	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1206	0.1730	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.1480	0.2147	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.1916	0.2815	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.1609	0.2416	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.1432	0.2163	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.1166	0.1780	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.0817	0.1270	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0319	0.0520	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0194	0.0324	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	28.3658	26.9738	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	56.2717	54.9678	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	666.6608	684.0826	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	594.2070	611.1488	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	130.9044	129.1682	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.60 Put	4,000	166.2684	163.9075	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.70 Call	60	436.0032	451.3268	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	229.3849	225.9258	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	238.7108	235.0935	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	7,000	304.4543	299.7495	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	291.1138	303.9703	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	35,050	362.1138	356.5703	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	439.0380	432.5305	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.13 Call	500	244.7363	256.5477	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	241.4769	253.2071	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	452.4769	445.8071	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	459.2570	452.5086	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	211.1091	222.0451	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	529.2873	521.7438	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	565.7272	557.7922	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	641.2016	632.5076	0.0000	0.0000	5,183	0.00
Jun 2018	ZAUS	12.50 Call	2,550	148.8172	157.7939	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	12.50 Put	114,600	719.8172	710.3939	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	926.8550	915.6930	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1110.6803	1098.2568	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	15,500	75.5281	81.2852	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,728	1146.5281	1133.8852	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1191.6603	1178.7555	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1301.0820	1287.6166	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1328.4384	1314.8703	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	1420.4288	1406.5243	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	45.8497	50.1837	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1569.8614	1555.4529	0.0000	0.0000	10,366	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1588.7112	1574.2413	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1607.5943	1593.0657	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1740.6605	1725.7322	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1846.1611	1830.9402	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1894.3524	1879.0059	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1904.0069	1888.6360	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1923.3321	1907.9116	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1933.0021	1917.5577	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1991.1258	1975.5396	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2088.3575	2072.5470	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2185.9826	2169.9638	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2333.0366	2316.7337	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	8.2483	9.5309	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	6.5732	7.3830	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	5.8111	6.4157	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	4.0650	4.2390	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	3.9264	4.0695	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	3.5828	3.6516	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	3.2738	3.2795	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	2.8356	2.7590	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	2.6283	2.5162	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	2.5450	2.4194	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	1.5700	1.4745	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	0.7532	0.6990	0.0000	0.0000	5,183	0.00
Jun 2018	ZAUS	16.38 Call	750	0.4809	0.4430	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.4520	0.4159	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.3830	0.3514	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.3598	0.3298	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.2740	0.2500	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.1542	0.1393	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.1298	0.1169	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	17.21 Call	500	0.0821	0.0734	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	0.0564	0.0501	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.50 Put	45,000	207.9654	203.9380	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.60 Put	2,000	246.1783	241.8975	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	310.7036	306.0522	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.85 Put	48,200	358.4462	353.5581	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.00 Put	13,250	436.9285	431.6815	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	837.9699	830.1835	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	867.8415	859.9299	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	1022.6595	1013.7442	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1354.0350	1343.2466	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	164.0728	171.9322	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	119.9729	126.4499	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	14.7358	17.6519	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	13.5448	16.2823	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	11.9989	14.4972	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	9.9871	12.1598	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	317.0088	313.3975	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	491.2234	502.5009	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1121.3377	1112.8638	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	2,000	352.2722	361.7601	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.20 Call	5,000	309.8349	318.6568	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	208.5014	215.3176	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	105.8966	109.9313	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	62.0630	64.4757	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	20.8778	21.9039	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	74.5686	76.3594	0.0000	0.0000	0	0.00		
			<u>3,105,372</u>					<u>20,732.00</u>	<u>0.00</u>	<u>46 953 926.00</u>	<u>0.00</u>
		Total	4,334,489					171,644.00	1,788,263,319.70	216 001 761.00	1 991 929 500 557.00
Grand Total			6,506,936					248,825.00	3 758 271 628.80	293,080,863	2,753,007,715,563.98