



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-November-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2018	DAAD	Future	5	10.7101	10.6767	0.0000	0.0000	0	0.00		
			5					0.00	0.00	77 014.00	729 744 050.30
		<b>Total</b>	<b>5</b>					<b>0.00</b>	<b>0.00</b>	146 014.00	729 744 050.30
<b>Future</b>											
Nov 2017	DAEU	Future	800	16.6179	16.4630	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	3	16.6340	16.4824	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	800	16.7196	16.5671	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	Future	30	16.8595	16.7053	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	17.0199	16.8631	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	17.0721	16.9149	0.0000	0.0000	0	0.00		
			1,699					0.00	0.00	247 904.00	3 576 364 446.30
<b>Option</b>											
Jan 2018	DAEU	15.80 Put	193,000	146.7907	184.0437	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	16.41 Put	114,748	362.6746	426.7443	0.0000	0.0000	0	0.00		
			307,748					0.00	0.00	632 247.00	0.00
		<b>Total</b>	<b>309,447</b>					<b>0.00</b>	<b>0.00</b>	880 151.00	3 576 364 446.30
<b>Future</b>											
Dec 2017	DAGB	Future	10	18.6730	18.5529	0.0000	0.0000	0	0.00		
Jan 2018	DAGB	Future	10	18.8534	18.7319	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	17	18.9587	18.8360	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	19.0092	18.8861	0.0000	0.0000	0	0.00		
			75					0.00	0.00	53 555.00	878 571 162.50
<b>Option</b>											
Dec 2017	DAGB	19.19 Call	15,200	78.6852	64.7381	0.0000	0.0000	0	0.00		
			15,200					0.00	0.00	207 313.00	0.00
		<b>Total</b>	<b>15,275</b>					<b>0.00</b>	<b>0.00</b>	260 868.00	878 571 162.50

<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>									
Nov 2017	DAUS	Future	2,190	13.9425	13.8953	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	2,708	13.9447	13.8998	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	24	13.9538	13.9090	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	241	13.9768	13.9318	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,781	13.9791	13.9341	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	300	13.9882	13.9432	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	916	14.0066	13.9615	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	500	14.0112	13.9661	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	677	14.0252	13.9800	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	14.0391	13.9938	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	14.0438	13.9984	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	300	14.0531	14.0077	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	14.0577	14.0123	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	14.0740	14.0284	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,930	14.0879	14.0422	0.0000	0.0000	4	56,310.00
Feb 2018	DAUS	Future	70	14.1176	14.0716	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	500	14.1519	14.1055	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	189	14.1859	14.1393	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	699	14.2175	14.1708	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	14.2764	14.2292	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	14.2899	14.2427	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	14.3148	14.2675	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	14.3600	14.3124	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	14.4250	14.3770	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	14.4317	14.3837	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	14.4720	14.4238	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	14.4832	14.4349	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	14.4966	14.4483	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.5258	14.4772	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	14.5662	14.5175	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	14.6300	14.5812	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	14.6915	14.6427	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	14.7007	14.6518	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.7348	14.6859	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.9585	14.9082	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	16.3656	16.3076	0.0000	0.0000	0	0.00
			<u>105,912</u>					<u>4.00</u>	<u>56,310.00</u>
									<u>6 889 387.00</u>
									<u>83 489 999 141.40</u>
<b>Option</b>									
Nov 2017	DAUS	14.54 Call	300	24.9792	13.1671	0.0000	0.0000	0	0.00
Nov 2017	DAUS	14.70 Call	50	15.3061	7.8411	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	38.2424	36.9836	0.0000	0.0000	0	0.00

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Nov 2017	DAUS	17.74 Call	60	0.4871	0.4375	0.0000	0.0000	0	0.00
Nov 2017	DAUS	12.75 Put	238,000	4.1134	4.2796	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.47 Call	30,000	62.2377	54.1826	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.30 Call	100	105.8962	94.8283	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	162.1525	183.2292	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	4.4196	4.1923	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	224.6450	208.3971	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	153.2947	141.7564	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	113.5905	121.2484	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	189.1739	177.9992	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	164.0758	154.3704	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	366.1027	388.1315	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	299.9132	319.7861	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	146.9623	160.2567	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	151.8693	165.4650	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	159.4514	173.5018	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	187.4057	203.0739	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	44.5228	48.3064	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	103.5202	113.8528	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	125.5722	137.4387	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	159.3387	153.7264	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	117.5751	113.3938	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	87.8978	85.0498	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	79.7261	77.2390	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	343.5821	366.7384	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	135.3756	148.1058	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	374.0583	398.3004	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	207.8989	200.9158	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	397.0016	422.0137	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	561.7854	592.0779	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	562.0192	591.9899	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.50 Put	100,000	253.4236	273.0529	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	222.2804	239.4524	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1142.3817	1173.7973	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	251.5749	241.4601	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	428.4386	448.1933	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	375.0446	360.8104	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	287.3532	276.0818	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	121.2064	130.6669	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	462.8571	482.6234	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	312.4419	300.0546	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	125.2625	134.8043	0.0000	0.0000	0	0.00

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May 2018	DAUS	14.50 Put	11,000	812.5019	837.7666	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.76 Call	11,000	299.3473	286.6983	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	451.8360	470.2754	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.43 Call	500	402.8459	387.1820	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	311.8264	298.6216	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	472.0713	491.1957	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	427.2895	412.8425	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	333.8831	321.5458	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	677.2580	698.7959	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	821.6179	845.5607	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	459.2800	445.3710	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	413.6804	401.1531	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	491.2543	509.4185	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	452.7523	439.5153	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	356.6091	345.7962	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	86.3352	93.7964	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	522.2837	541.0835	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	394.9178	383.2867	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	509.1702	526.8859	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	469.0289	456.5059	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	372.3983	362.8106	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	524.5694	540.4204	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	483.8442	472.0049	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	385.1850	376.8041	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	539.5825	556.2026	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	503.1181	492.5612	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	407.5367	399.7484	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	45.3306	42.3210	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	566.2070	583.2180	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	449.7913	440.9679	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	553.1856	570.5040	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	516.8588	507.8749	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	416.1774	409.5386	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	568.9560	586.0527	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	541.2241	531.0604	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	437.7572	430.3146	0.0000	0.0000	0	0.00		
			<u>1,236,448</u>					<u>0.00</u>	<u>0.00</u>	<u>14 929 520.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,342,360</b>					<b>4.00</b>	<b>56,310.00</b>	<b>21 818 907.00</b>	<b>83 489 999 141.40</b>
<b>Future</b>											
	Dec 2017	EUUS	Future	30	1.1931	1.1860	0.0000	0.0000	0	0.00	
				<u>30</u>				<u>0.00</u>	<u>0.00</u>	<u>649 030.00</u>	<u>7 292 373 935.00</u>

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<b>Total</b>			<b>30</b>					<b>0.00</b>	<b>0.00</b>	649 030.00	7 292 373 935.00
<b>Future</b>											
Dec 2017	ZAAD	Future	16,484	10.6621	10.6290	0.0000	0.0000	0	0.00		
Mar 2018	ZAAD	Future	1,650	10.8165	10.7821	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	5,346	10.9705	10.9352	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	11.2805	11.2404	0.0000	0.0000	0	0.00		
			<b>34,292</b>					<i>0.00</i>	<i>0.00</i>	<i>3 451 087.00</i>	<i>29 709 393 664.60</i>
<b>Total</b>			<b>34,292</b>					<b>0.00</b>	<b>0.00</b>	<b>3 483 464.00</b>	<b>29 709 393 664.60</b>
<b>Future</b>											
Dec 2017	ZACA	Future	1,250	11.0090	10.9625	0.0000	0.0000	0	0.00		
Mar 2018	ZACA	Future	100	11.1867	11.1388	0.0000	0.0000	0	0.00		
			<b>1,350</b>					<i>0.00</i>	<i>0.00</i>	<i>122 303.00</i>	<i>1 202 008 227.10</i>
<b>Total</b>			<b>1,350</b>					<b>0.00</b>	<b>0.00</b>	<b>122 303.00</b>	<b>1 202 008 227.10</b>
<b>Future</b>											
Dec 2017	ZADK	Future	900	2.2454	2.2251	0.0000	0.0000	0	0.00		
			<b>900</b>					<i>0.00</i>	<i>0.00</i>	<i>10 170.00</i>	<i>219 086 109.00</i>
<b>Total</b>			<b>900</b>					<b>0.00</b>	<b>0.00</b>	<b>10 170.00</b>	<b>219 086 109.00</b>
<b>Future</b>											
Dec 2017	ZAEU	Future	113,041	16.6859	16.5338	16.7150	16.6803	2,291	38,251,621.50		
Mar 2018	ZAEU	Future	36,412	17.0347	16.8779	16.9976	16.9457	490	8,315,705.00		
Jun 2018	ZAEU	Future	546	17.3831	17.2224	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	4,679	17.7404	17.5759	0.0000	0.0000	0	0.00		
			<b>154,678</b>					<i>2,781.00</i>	<i>46,567,326.50</i>	<i>12 822 421.00</i>	<i>180 781 715 973.80</i>
<b>Option</b>											
Dec 2017	ZAEU	14.00 Put	18,000	2.4475	4.5973	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	527.9594	463.1431	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	75.8650	87.4967	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	19,510	80.1176	92.2648	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.39 Put	174,600	371.6774	433.5941	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	950.8460	860.0233	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	691.2459	620.6268	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	54,507	26.4704	30.3969	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	31.3343	40.1954	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	54,507	143.2551	164.5920	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	441.0597	498.2239	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	495.5632	451.4685	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	54,507	197.9578	179.9999	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	41,516	56.1954	65.7187	0.0000	0.0000	0	0.00		

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Sep 2018	ZAEU	16.00 Put	41,516	331.6207	373.1481	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	268.9818	257.8959	0.0000	0.0000	0	0.00	
			546,090					0.00	0.00	6 003 329.00
		<b>Total</b>	<b>700,768</b>					<b>2,781.00</b>	<b>46,567,326.50</b>	18 825 750.00
										180 781 715 973.80
<b>Future</b>										
Dec 2017	ZAFR	Future	1,352	14.2983	14.2286	14.3624	14.3624	400	5,744,960.00	
			1,352					400.00	5,744,960.00	599 053.00
		<b>Total</b>	<b>1,352</b>					<b>400.00</b>	<b>5,744,960.00</b>	599 053.00
										6 370 707 226.60
<b>Future</b>										
Dec 2017	ZAGB	Future	214,107	18.6838	18.5635	18.7650	18.5763	4,622	86,002,524.60	
Mar 2018	ZAGB	Future	12,825	19.0235	18.9004	19.0072	18.9985	20	380,057.00	
Jun 2018	ZAGB	Future	4,422	19.3591	19.2332	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	3,565	19.6967	19.5680	0.0000	0.0000	0	0.00	
			234,919					4,642.00	86,382,581.60	9 261 214.00
		<b>Total</b>								154 271 667 102.20
<b>Option</b>										
Dec 2017	ZAGB	18.20 Call	400	726.7296	654.8104	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	19.80 Call	800	125.5549	108.8558	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	17.00 Put	500	137.5702	157.8420	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	810.8741	758.6120	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	416.8777	388.1420	0.0000	0.0000	0	0.00	
			3,700					0.00	0.00	1 771 513.00
		<b>Total</b>	<b>238,619</b>					<b>4,642.00</b>	<b>86,382,581.60</b>	11 032 727.00
										154 271 667 102.20
<b>Future</b>										
Dec 2017	ZAJY	Future	225	0.1257	0.1254	0.0000	0.0000	0	0.00	
			225					0.00	0.00	952 950.00
		<b>Total</b>	<b>225</b>					<b>0.00</b>	<b>0.00</b>	952 950.00
										10 619 017 477.80
<b>Future</b>										
Jun 2018	ZAKS	Future	1,145	0.1336	0.1336	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1327	0.1331	0.0000	0.0000	0	0.00	
			1,707					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>										
Dec 2017	ZATR	Future	4,775	3.5260	3.5336	0.0000	0.0000	0	0.00	
Mar 2018	ZATR	Future	433	3.4731	3.4810	0.0000	0.0000	0	0.00	
			5,208					0.00	0.00	233 314.00
		<b>Total</b>	<b>5,208</b>					<b>0.00</b>	<b>0.00</b>	233 314.00
										843 471 050.50

<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>										
Dec 2017	ZAUM	Future	697	13.9859	13.9409	0.0000	0.0000	55	77,000,000.00	
Mar 2018	ZAUM	Future	133	14.1949	14.1483	0.0000	0.0000	100	142,150,000.00	
Jun 2018	ZAUM	Future	14	14.4003	14.3525	0.0000	0.0000	0	0.00	
			<u>844</u>					<u>155.00</u>	<u>219,150,000.00</u>	<u>144 726.00</u>
		<b>Total</b>	<b>844</b>					<b>155.00</b>	<b>219,150,000.00</b>	<b>149 249.00</b>
<b>Future</b>										
Dec 2017	ZAUS	Future	1,043,912	13.9859	13.9409	14.0946	13.9659	84,498	1,185,327,579.50	
Mar 2018	ZAUS	Future	180,251	14.1949	14.1483	14.2730	14.1882	811	11,564,782.70	
Jun 2018	ZAUS	Future	116,255	14.4003	14.3525	14.5127	14.5127	3,511	51,306,639.70	
Sep 2018	ZAUS	Future	3,287	14.6049	14.5562	0.0000	0.0000	0	0.00	
			<u>1,343,705</u>					<u>88,820.00</u>	<u>1,248,199,001.90</u>	<u>158 929 129.00</u>
										<u>1 863 816 707 558.10</u>
<b>Option</b>										
Dec 2017	ZAUS	11.75 Put	1,000	2.1123	2.9880	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	20,141	3.2539	4.2966	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.16 Put	550	4.3229	5.4714	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.20 Put	4,000	4.6458	5.8196	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.21 Put	18,000	4.7306	5.9105	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.40 Put	114,600	6.7036	7.9891	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.50 Put	16,416	8.0878	9.4137	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.56 Put	7,100	9.0652	10.6450	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.65 Put	1,819	11.6940	14.8404	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.75 Put	10,000	16.4644	21.0105	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.76 Put	550	17.0208	21.7279	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.00 Put	10,000	35.8806	45.7369	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.10 Put	41,000	47.6055	60.3730	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.15 Put	0	54.5149	68.9053	0.0000	0.0000	2,600	0.00	
Dec 2017	ZAUS	13.18 Put	16,000	59.0241	74.4411	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Call	7,000	848.0891	819.2101	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Put	6,728	62.1891	78.3101	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.21 Put	5,000	63.8200	80.2999	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.22 Put	7,100	65.4847	82.3268	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.25 Call	16,141	806.5798	779.5332	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	90.9934	112.3441	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.40 Put	114,600	102.9880	125.7476	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.50 Call	11,016	616.1556	596.7135	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.60 Call	4,000	548.0128	531.2970	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.76 Call	3,750	449.0045	436.3661	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.76 Put	3,000	223.1045	255.4661	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.80 Put	550	240.3217	273.6306	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>
Dec 2017	ZAUS	13.90 Put	2,600	286.8355	0.0000	0.0000	0.0000	2,600	0.00
Dec 2017	ZAUS	13.93 Call	7,820	357.6517	348.8021	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	324.1612	317.5614	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	338.2612	376.6614	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.10 Call	100	281.9150	277.2702	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	504.5240	547.5709	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	2,000	181.4032	180.9973	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	155.6065	156.1224	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	669.7065	715.2224	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	126.9565	128.3620	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	81.2296	83.9692	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	68.4160	71.4772	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	56.4879	59.7553	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	28.7209	31.6173	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	24.5057	26.9426	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	13.1532	14.2567	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	3.7762	3.9356	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	3.6923	3.8173	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	3.3799	3.3068	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	31.8947	35.2097	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	54.1640	59.1363	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	57.3327	62.5241	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	65.9727	71.7430	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	72.6779	78.8809	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	102.3645	0.0000	0.0000	0.0000	20,646	0.00
Mar 2018	ZAUS	12.94 Put	5,000	124.0838	135.1221	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	136.1302	147.8421	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	187.5952	201.8873	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	195.5429	210.1994	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	232.6990	248.9512	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	238.8121	255.3137	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	15,000	965.9198	938.1320	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	271.0198	289.8320	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	308.1923	328.2792	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	365.2094	387.0454	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	808.7277	784.2086	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	442.2123	466.1031	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	451.8260	0.0000	0.0000	0.0000	10,323	0.00
Mar 2018	ZAUS	14.05 Put	500	511.9259	537.4330	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	647.2404	626.3715	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	570.5913	597.4466	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	581.6171	608.9541	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	14.20 Call	36	587.6520	568.8723	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	592.7520	620.5723	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	604.2463	0.0000	0.0000	0.0000	2,000	0.00
Mar 2018	ZAUS	14.44 Call	10,000	492.5322	476.3697	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	488.8885	472.8277	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	769.6553	800.6023	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	240	471.0334	455.4794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	776.1334	807.1794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	1,000	789.1616	820.4041	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	447.0434	432.1741	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Call	1,000	411.6296	397.7835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Put	1,000	896.7296	929.4835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	390.4871	377.2564	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	100	378.8696	365.9836	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Put	100	973.9696	1007.6836	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	359.3317	347.0662	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	348.6077	336.8368	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	346.0078	334.3257	0.0000	0.0000	20,646	0.00
Mar 2018	ZAUS	14.95 Call	3,000	335.7953	324.4686	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	323.4518	312.5527	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	297.8631	287.8622	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	266.2213	257.3447	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	229.3018	221.7469	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	222.5783	215.2651	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	211.3006	204.2338	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	192.6511	186.0196	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	151.3408	146.2048	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	133.6792	129.1887	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	12.7101	13.4139	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	18.1944	19.2328	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	46.6900	49.5620	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	70.3931	74.7386	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	88.5090	93.9401	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	144.2480	152.8088	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	188.0440	198.9358	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	15,158	197.5973	208.7788	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	209.9989	221.5460	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	241.9073	254.3310	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	256.1095	268.9020	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	279.9676	293.3468	0.0000	0.0000	2,000	0.00
Jun 2018	ZAUS	13.46 Put	5,183	331.9380	346.4893	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	338.8390	353.5383	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	13.64 Put	70,530	397.3069	413.1701	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.75 Put	104,895	442.1150	460.1311	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.80 Put	500	464.0950	482.5461	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.81 Put	40,000	468.5628	487.1014	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.83 Put	300	477.5740	496.2789	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.84 Put	500	482.1133	500.9052	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.90 Put	1,000	509.8514	529.1542	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.00 Put	6,130	557.9595	578.0983	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.10 Put	7,028	608.3820	629.3443	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.25 Put	2,000	688.2511	710.4089	0.0000	0.0000	2,000	0.00		
Jun 2018	ZAUS	14.71 Call	50	654.0064	632.4258	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.81 Call	500	619.4560	598.6976	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.11 Call	760	526.3644	508.2361	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.14 Call	2,700	518.0170	500.1371	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	444.2080	428.5700	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	421.4463	406.5208	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	368.0234	354.8262	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	301.0001	289.5708	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	267.0241	256.8502	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	262.7158	252.7065	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	251.5930	241.9991	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	247.5510	238.1135	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	230.8337	222.0366	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	199.9015	192.3119	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	191.6329	184.3719	0.0000	0.0000	2,000	0.00		
Jun 2018	ZAUS	17.21 Call	500	171.6760	165.3440	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	165.5475	160.3370	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	158.1870	153.5304	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	17.8128	18.6297	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	140.9769	151.2318	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	149.7771	160.3285	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	199.0876	211.0793	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	1412.9626	1379.6834	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	2,500	489.4269	505.4878	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	520.0566	507.2737	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	505.2327	492.4730	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	483.9833	471.7613	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	2,500	333.7525	326.1461	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	779.5555	762.0510	0.0000	0.0000	0	0.00		
			<u>2,680,519</u>					<u>64,815.00</u>	<u>0.00</u>	<u>40 420 219.00</u>	<u>0.00</u>
	<b>Total</b>		<b>4,024,224</b>					<b>153,635.00</b>	<b>1,248,199,001.90</b>	<b>199 349 348.00</b>	<b>1 863 816 707 558.10</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>
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Grand Total		6,676,606					161,617.00	1 606 100 180.00	266,916,649	2,554,285,582,916.90
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