



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2018	DAAD	Future	46	9.7045	9.7212	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.7256	9.7422	0.0000	0.0000	0	0.00
			<u>50</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>
									<i>77 074.00</i>
									<i>730 365 560.80</i>
<b>Future</b>									
Jan 2018	DAEU	Future	151,647	14.8363	14.8950	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.8830	14.9424	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.9234	14.9833	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9700	15.0301	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0140	15.0743	0.0000	0.0000	0	0.00
			<u>152,094</u>					<i>0.00</i>	<i>0.00</i>
									<i>747 516.00</i>
									<i>11 164 454 352.20</i>
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	965.5843	908.0382	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	0.1239	0.2680	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1500.5939	1441.9003	0.0000	0.0000	0	0.00
			<u>209,797</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>361,891</b>					<b>0.00</b>	<b>0.00</b>
									<i>946 787.00</i>
									<i>0.00</i>
<b>Future</b>									
Jan 2018	DAGB	Future	10	17.0121	16.9737	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	17.1026	17.0648	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.1460	17.1079	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	6	17.2921	17.2537	0.0000	0.0000	0	0.00
			<u>71</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>71</b>					<b>0.00</b>	<b>0.00</b>
									<i>53 604.00</i>
									<i>879 417 763.30</i>
<b>Future</b>									
Jan 2018	DAUS	Future	70	11.9609	12.1187	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	144,845	11.9682	12.1279	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>
Feb 2018	DAUS	Future	1,346	11.9844	12.1444	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	11.9916	12.1518	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	12	11.9951	12.1555	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	3,201	12.0183	12.1793	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	5,607	12.0450	12.2062	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	12.0698	12.2312	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.1147	12.2768	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	117	12.1250	12.2872	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.1436	12.3061	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.1774	12.3407	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.2265	12.3907	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.2315	12.3959	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.2620	12.4269	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,000	12.2687	12.4338	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.2704	12.4356	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.2803	12.4456	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.3016	12.4672	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	12.3311	12.4971	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.3770	12.5436	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.4212	12.5885	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.4276	12.5950	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.4518	12.6191	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.6014	12.7693	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.5587	13.7274	0.0000	0.0000	0	0.00
			<u>249,192</u>					<u>0.00</u>	<u>0.00</u>
									<u>7 482 615.00</u>
									<u>91 067 807 104.00</u>
<b>Option</b>									
Jan 2018	DAUS	11.96 Put	300	90.8192	0.0000	0.0000	0.0000	300	0.00
Jan 2018	DAUS	11.98 Call	300	90.0499	0.0000	0.0000	0.0000	300	0.00
Jan 2018	DAUS	12.18 Put	1,000	243.6293	129.8155	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.22 Call	1,000	25.4615	64.0787	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	303.2860	177.3460	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	366.1690	230.7815	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	11.3832	31.3808	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	8.4904	24.0527	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	832.9131	675.0461	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	1192.0566	1032.7523	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	1281.9833	1122.5694	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	1301.9704	1142.5374	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	1331.9531	1172.4941	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1431.9086	1272.3766	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	0.0260	0.0559	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.0205	0.0428	0.0000	0.0000	0	0.00

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Jan 2018	DAUS	14.25 Call	29,000	0.0121	0.0233	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	0	604.4380	453.0460	0.0000	0.0000	484	0.00
Feb 2018	DAUS	13.15 Put	3,496	1180.3884	1021.3600	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.4254	0.1078	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	1.2880	0.2188	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.8417	0.3674	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.6903	0.3034	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	1221.8275	1063.1449	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1820.9825	1661.3105	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	1178.9865	1021.0491	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1877.4922	1717.6760	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.1392	0.0811	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1760.6716	1601.0502	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1910.5110	1750.7104	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2203.5817	2043.4972	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	79.5475	118.2890	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	3.6431	6.4009	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2163.1598	2003.2908	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1389.5799	1236.3554	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	50,000	302.7990	0.0000	0.0000	0.0000	50,000	0.00
Apr 2018	DAUS	15.00 Put	1,000	2891.8781	2733.9134	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	2.1502	3.1849	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	366.1175	451.0199	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1723.4608	1576.6709	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	6.6958	9.9414	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	3.2142	4.8094	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	791.4851	673.6425	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1774.1462	1627.5119	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	4.1161	6.2422	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	800.8379	683.2663	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2381.4107	2227.6720	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	3.5502	5.4474	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	306.0792	236.3085	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1705.7578	1562.9178	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	9.1892	14.3838	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	3.7502	6.0486	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1691.8815	1552.5346	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	26.1915	32.6527	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	16.3978	22.8426	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	379.9535	305.4188	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	151.0570	180.1979	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	135.0401	161.9811	0.0000	0.0000	0	0.00

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Jul 2018	DAUS	14.19 Put	1,500	2031.2417	1887.2941	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	2271.4016	2123.7863	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	38.0220	45.2529	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	33.3273	39.6572	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1678.5828	1542.3964	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	40.6426	47.6802	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	26.2690	34.6550	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	539.7995	451.8918	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1729.0060	1592.1446	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	34.0266	44.0272	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1669.7974	1536.2924	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	54.4198	62.6789	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	34.5838	43.9305	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1661.7533	1530.8579	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	63.0097	75.3868	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	40.5208	50.1466	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1652.9057	1523.4659	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	72.3257	87.7851	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	48.1688	59.2531	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	356.8716	296.2510	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1700.9937	1571.5265	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	58.7523	71.7098	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1645.1539	1517.8416	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	78.2656	92.8933	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	51.2480	61.5188	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1520.7278	1395.7874	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	137.7446	151.7086	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1638.2228	1511.3719	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	83.8706	98.1255	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	54.7943	64.7408	0.0000	0.0000	0	0.00		
			<u>966,551</u>					<u>51,084.00</u>	<u>0.00</u>	<u>16 642 447.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,215,743</b>					<b>51,084.00</b>	<b>0.00</b>	<b>24 125 062.00</b>	<b>91 067 807 104.00</b>
<b>Future</b>											
Mar 2018	EUUS	Future	100	1.2431	1.2317	1.2420	1.2353	19,710	244,779,735.00		
			<u>100</u>					<u>19,710.00</u>	<u>244,779,735.00</u>	<u>684 065.00</u>	<u>7 724 208 299.00</u>
		<b>Total</b>	<b>100</b>					<b>19,710.00</b>	<b>244,779,735.00</b>	<b>684 065.00</b>	<b>7 724 208 299.00</b>
<b>Future</b>											
Mar 2018	ZAAD	Future	11,898	9.7312	9.7478	9.7443	9.6818	325	3,151,272.50		
Jun 2018	ZAAD	Future	5,534	9.8571	9.8743	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	9.9812	9.9994	0.0000	0.0000	0	0.00		

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Dec 2018	ZAAD	Future	10,812	10.0992	10.1172	0.0000	0.0000	0	0.00		
			<u>28,644</u>					325.00	3,151,272.50	3 528 754.00	30 498 622 012.60
		<b>Total</b>	<b>28,644</b>					<b>325.00</b>	<b>3,151,272.50</b>	3 561 131.00	30 498 622 012.60
<b>Future</b>											
Mar 2018	ZACA	Future	750	9.7719	9.7977	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	100	9.9079	9.9343	0.0000	0.0000	0	0.00		
			<u>850</u>					0.00	0.00	125 603.00	1 236 437 662.10
		<b>Total</b>	<b>850</b>					<b>0.00</b>	<b>0.00</b>	125 603.00	1 236 437 662.10
<b>Future</b>											
Mar 2018	ZAEU	Future	109,765	14.9824	15.0426	15.0026	14.9233	1,811	27,134,163.10		
Jun 2018	ZAEU	Future	10,865	15.2704	15.3327	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	35,169	15.5624	15.6266	0.0000	0.0000	29,752	462,950,045.60		
Dec 2018	ZAEU	Future	2,926	15.8489	15.9133	0.0000	0.0000	0	0.00		
			<u>158,725</u>					31,563.00	490,084,208.70	13 698 896.00	194 535 643 837.30
<b>Option</b>											
Mar 2018	ZAEU	15.05 Put	5,648	363.4481	327.0006	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	394.1745	356.3317	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	34.8129	37.8729	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	17.5790	18.8847	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	25.8331	26.1838	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	51.8260	46.1664	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	514.2017	479.8208	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1379.2583	1328.3743	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	37.2360	39.2531	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	11.8874	12.7731	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	124,767	145.9695	133.8427	0.0000	0.0000	80,133	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	870.6275	826.8534	0.0000	0.0000	128,908	0.00		
Sep 2018	ZAEU	16.00 Put	21,525	971.6356	926.3214	0.0000	0.0000	31,358	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	77.7884	85.9522	0.0000	0.0000	64,454	0.00		
Sep 2018	ZAEU	21.63 Call	21,525	19.8663	25.1366	0.0000	0.0000	15,679	0.00		
			<u>616,890</u>					320,532.00	0.00	7 167 993.00	0.00
		<b>Total</b>	<b>775,615</b>					<b>352,095.00</b>	<b>490,084,208.70</b>	20 866 889.00	194 535 643 837.30
<b>Future</b>											
Mar 2018	ZAFR	Future	1,215	12.8107	12.7813	0.0000	0.0000	0	0.00		
			<u>1,215</u>					0.00	0.00	605 550.00	6 459 053 543.50
		<b>Total</b>	<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	605 550.00	6 459 053 543.50

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Mar 2018	ZAGB	Future	191,914	17.1584	17.1202	17.0486	16.9925	1,210	20,598,973.60
Jun 2018	ZAGB	Future	7,957	17.4413	17.4036	0.0000	0.0000	0	0.00
Sep 2018	ZAGB	Future	4,164	17.7213	17.6840	0.0000	0.0000	0	0.00
Dec 2018	ZAGB	Future	886	17.9916	17.9543	0.0000	0.0000	0	0.00
			<u>204,921</u>					<u>1,210.00</u>	<u>20,598,973.60</u>
									<u>9 817 109.00</u>
									<u>164 309 889 021.20</u>
<b>Option</b>									
Mar 2018	ZAGB	17.00 Put	500	345.8572	358.1094	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	19.00 Call	1,500	54.5979	49.5585	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	20.14 Call	500	13.3599	11.7081	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	17.50 Put	500	739.6085	751.7363	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	20.40 Call	500	110.2222	104.5330	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>208,421</b>					<b>1,210.00</b>	<b>20,598,973.60</b>
									<u>11 591 222.00</u>
									<u>164 309 889 021.20</u>
<b>Future</b>									
Mar 2018	ZAJY	Future	115	0.1106	0.1110	0.0000	0.0000	0	0.00
			<u>115</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>115</b>					<b>0.00</b>	<b>0.00</b>
									<u>953 460.00</u>
									<u>10 625 024 617.80</u>
<b>Future</b>									
Jun 2018	ZAKS	Future	1,145	0.1165	0.1175	0.0000	0.0000	0	0.00
Sep 2018	ZAKS	Future	562	0.1162	0.1172	0.0000	0.0000	0	0.00
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>
									<u>31 923.00</u>
									<u>432 652 210.00</u>
<b>Future</b>									
Mar 2018	ZATR	Future	433	3.1761	3.1796	0.0000	0.0000	0	0.00
			<u>433</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>433</b>					<b>0.00</b>	<b>0.00</b>
									<u>238 189.00</u>
									<u>860 554 603.00</u>
<b>Future</b>									
Mar 2018	ZAUM	Future	532	12.0521	12.2134	12.1466	12.0390	180	217,606,000.00
Jun 2018	ZAUM	Future	47	12.2078	12.3717	12.2896	12.2085	45	55,057,850.00
Sep 2018	ZAUM	Future	23	12.3589	12.5254	0.0000	0.0000	0	0.00
Dec 2018	ZAUM	Future	3	12.5016	12.6691	0.0000	0.0000	0	0.00
			<u>605</u>					<u>225.00</u>	<u>272,663,850.00</u>
		<b>Total</b>	<b>605</b>					<b>225.00</b>	<b>272,663,850.00</b>
									<u>146 651.00</u>
									<u>168 708 645 030.00</u>
<b>Future</b>									
Mar 2018	ZAUS	Future	889,225	12.0521	12.2134	12.1684	12.0292	107,726	1,301,055,795.80
Jun 2018	ZAUS	Future	184,101	12.2078	12.3717	12.2892	12.1968	11,438	140,187,800.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2018	ZAUS	Future	5,291	12.3589	12.5254	12.4350	12.3500	30	371,850.00
Dec 2018	ZAUS	Future	11,500	12.5016	12.6691	0.0000	0.0000	0	0.00
			<u>1,090,117</u>					<u>119,194.00</u>	<u>1,441,615,445.80</u>
									<u>164 598 565.00</u>
									<u>1 938 891 927 951.10</u>
<b>Option</b>									
Mar 2018	ZAUS	11.50 Put	32,520	57.7202	36.4890	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.98 Put	25,000	229.9541	0.0000	0.0000	0.0000	50,000	0.00
Mar 2018	ZAUS	12.00 Put	227,000	240.2885	170.2225	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	314.9315	230.5525	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	359.6402	267.3145	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	393.1407	296.4118	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	471.0488	365.3138	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	500.7002	391.9326	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	577.5831	461.8016	0.0000	0.0000	740	0.00
Mar 2018	ZAUS	12.70 Call	11,000	93.1361	127.3613	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	741.0361	613.9613	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	85.5020	117.6109	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	843.7556	711.6829	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	949.7108	812.7163	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	60.7680	84.7007	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	55.8172	77.9643	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	1003.7172	864.5643	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	39.8461	56.0570	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1187.7461	1042.6570	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	1197.0855	1051.7459	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1206.4372	1060.8491	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1234.5588	1088.2512	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1299.6496	1152.6824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	29.8376	43.8935	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1355.9333	1208.4135	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1374.7877	1227.0854	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	21.7876	33.1671	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1469.6876	1319.7671	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1488.7836	1338.4582	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	197,389	1565.5093	1413.6895	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	15.4795	23.9604	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	14.1986	22.0672	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1700.9188	1546.9158	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	12.4649	19.4903	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	11.6759	18.3113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1798.3664	1643.0956	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1866.8738	1710.8395	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	8.5865	13.6512	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2018	ZAUS	13.93 Put	10,323	1886.4865	1730.2512	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1906.1152	1749.6861	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1935.5874	1778.8804	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	7.3540	11.7699	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	7.0346	11.2799	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2004.4806	1847.1815	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	6.2939	10.1392	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	5.6293	9.1102	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2113.0472	1954.9605	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2132.8215	1974.6084	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	4.7056	7.6706	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2172.3988	2013.9468	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	2.8647	4.7598	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	2.7378	4.5565	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	2.6764	4.4581	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2440.5242	2280.6849	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	2.6120	3.9965	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2450.5120	2290.5965	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2470.4882	2310.4253	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	2.5651	3.6613	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	2.5317	3.4283	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	2.4999	3.2098	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	2.3595	2.7450	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	2.2746	2.6200	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	2.2469	2.5792	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	2.2403	2.5693	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	2.1846	2.4867	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	2.1261	2.3989	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	2.0609	2.2993	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	1.9960	2.1965	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	1.9857	2.1794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	1.9695	2.1520	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	1.8047	2.1119	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.9566	1.5382	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.6839	1.1141	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	35.8597	27.5529	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	132.1513	96.3541	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	330.8430	260.7980	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	394.1633	316.2897	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	469.3535	382.8765	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	500.1527	410.2178	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	564.2958	468.2078	0.0000	0.0000	0	0.00



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Jun 2018	ZAUS	12.50 Put	114,600	631.6345	530.2628	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	812.4238	699.3182	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	975.5026	854.6015	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	1007.5863	885.2563	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1048.1195	924.0714	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1147.2290	1019.3402	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1172.3857	1043.5942	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1189.2363	1059.8575	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1257.2431	1125.6144	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1395.2479	1260.2646	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1412.5895	1277.3667	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1429.9854	1294.5226	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1553.1272	1415.6318	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1651.4375	1511.6183	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1696.5323	1555.7286	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1705.5810	1564.5835	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1723.7048	1582.3285	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1732.7816	1591.2184	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1787.4279	1644.7746	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1879.1874	1734.8386	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1971.7278	1825.8277	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2111.8382	1963.8527	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	54.6727	67.3632	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	46.4458	58.0075	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	41.8968	53.4017	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	34.4515	44.8160	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	30.7673	40.5256	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	29.8334	39.4336	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	27.4825	36.6723	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	25.3195	34.1177	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	22.1696	30.3668	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	20.6428	28.5347	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	20.0224	27.7864	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	15.3859	22.1294	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	9.6771	15.4978	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	7.2220	11.8185	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	6.9367	11.3854	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	6.2270	10.3021	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	5.9789	9.9213	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	5.0080	8.4191	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	3.4472	5.9560	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	3.0819	5.3686	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	17.21 Call	500	2.2902	4.0768	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	2.0725	3.7162	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	1.7955	3.2533	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	271.3848	218.9608	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	740.2981	640.8582	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	767.1346	666.0596	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	906.8113	798.0719	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1210.3956	1088.5324	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	247.3223	282.6629	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	67.8141	75.5370	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	65.9327	73.3636	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	61.0484	70.4218	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.29 Call	73,314	54.0021	66.3492	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	12.96 Put	23,443	995.7820	890.3010	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	14.89 Call	1,000	193.4732	217.4642	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	15.95 Call	2,000	128.4341	140.9022	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	17.24 Call	23,443	60.4491	71.6391	0.0000	0.0000	0	0.00
Dec 2019	ZAUS	20.00 Call	2,000	146.0317	163.4349	0.0000	0.0000	0	0.00
			<u>2,503,569</u>					<u>50,740.00</u>	<u>0.00</u>
									<u>44 161 613.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>3,593,686</b>					<b>169,934.00</b>	<b>1,441,615,445.80</b>
									<b>208 760 178.00</b>
									<b>1 938 891 927 951.10</b>
		<b>Grand Total</b>	<b>6,189,146</b>					<b>594,583.00</b>	<b>2 472 893 485.60</b>
									<b>282,185,358</b>
									<b>2,672,291,915,579.17</b>