



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	46	9.7208	9.7159	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.7420	9.7340	0.0000	0.0000	0	0.00
			<u>50</u>					<i>0.00</i>	<i>0.00</i>
		Total	50					0.00	0.00
									<i>77 074.00</i>
									<i>730 365 560.80</i>
Future									
Jan 2018	DAEU	Future	151,647	14.8876	14.7812	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.9290	14.8258	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.9702	14.8669	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.0191	14.9069	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0650	14.9443	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>
Option									
Jan 2018	DAEU	15.80 Put	193,000	912.4303	1018.8906	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	0.0098	0.0277	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1451.2144	1552.6765	0.0000	0.0000	0	0.00
			<u>209,797</u>					<i>0.00</i>	<i>0.00</i>
		Total	361,891					0.00	0.00
									<i>946 787.00</i>
									<i>0.00</i>
Future									
Jan 2018	DAGB	Future	10	16.9121	16.8456	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.9979	16.9338	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.0431	16.9709	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	6	17.1891	17.1238	0.0000	0.0000	0	0.00
			<u>71</u>					<i>0.00</i>	<i>0.00</i>
		Total	71					0.00	0.00
									<i>53 612.00</i>
									<i>879 553 984.10</i>
Future									
Jan 2018	DAUS	Future	145,615	11.9664	11.9584	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	1,346	11.9793	11.9731	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	70	11.9865	11.9803	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	12	11.9901	11.9839	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	3,186	12.0135	12.0073	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,377	12.0402	12.0301	0.0000	0.0000	230	2,760,575.00		
Mar 2018	DAUS	Future	1,199	12.0651	12.0514	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.1106	12.1020	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	117	12.1210	12.1143	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.1399	12.1330	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.1741	12.1670	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.2236	12.2163	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.2287	12.2214	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.2595	12.2520	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,000	12.2664	12.2588	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.2681	12.2605	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.2783	12.2707	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.2999	12.2922	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.3298	12.3220	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.3762	12.3684	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.4210	12.4131	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.4276	12.4197	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.4523	12.4440	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.6042	12.5939	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.5828	13.5677	0.0000	0.0000	0	0.00		
			<u>249,647</u>					<u>230.00</u>	<u>2,760,575.00</u>	<u>7 483 758.00</u>	<u>91 081 416 419.00</u>

Option

Jan 2018	DAUS	11.96 Put	300	36.0477	56.7902	0.0000	0.0000	0	0.00
Jan 2018	DAUS	11.98 Call	300	33.7046	47.2090	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.18 Put	1,000	215.8596	230.8119	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.22 Call	1,000	1.2708	6.6702	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	284.4261	296.8562	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	353.9063	364.6624	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	0.1759	2.2744	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	0.0894	1.5875	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	833.6101	841.7125	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	1193.6086	1201.6154	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	1303.6068	1311.6140	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	1333.6064	1341.6136	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1433.6054	1441.6128	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	0.0032	0.0115	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.0030	0.0115	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.0027	0.0120	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	1183.6116	1191.6174	0.0000	0.0000	0	0.00

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Feb 2018	DAUS	15.22 Call	242	0.0700	0.1438	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.0560	0.2434	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.0217	0.1296	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.0157	0.1000	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	1226.4181	1232.7902	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1826.2288	1832.4463	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	1183.0243	1189.4156	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1882.5396	1888.7489	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.0996	0.1307	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.75 Put	30,000	38.1843	0.0000	0.0000	0.0000	30,000	0.00
Feb 2018	DAUS	12.05 Call	20,000	84.2161	89.6708	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1765.3936	1771.6219	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1915.3528	1921.5682	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2208.1861	2214.4533	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	62.6759	67.9563	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	2.0690	2.5442	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2167.2980	2173.6942	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1390.3377	1398.3296	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	50,000	285.0441	286.6606	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2894.7786	2903.6305	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	1.8915	2.0065	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	149.6946	158.2045	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	351.3724	356.8083	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1721.9058	1731.7498	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	5.5785	6.0946	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	2.6923	2.9067	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	782.7276	795.5146	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1772.1761	1782.1901	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	3.4939	3.8043	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	791.9305	804.7532	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2381.6433	2390.5756	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	2.9871	3.2597	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	295.7852	306.9299	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1702.4885	1713.2390	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	7.8505	8.8834	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	3.0660	3.6333	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1687.5018	1698.8884	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	25.4737	26.6494	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	16.1373	16.9282	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	367.4948	378.9209	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	142.5424	147.1105	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	127.2329	131.5517	0.0000	0.0000	0	0.00

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Jul 2018	DAUS	14.19 Put	1,500	2027.5959	2038.8761	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	2268.7899	2279.6378	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	37.2496	38.5793	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	32.9644	34.0792	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1672.4643	1684.4233	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	38.4237	40.9468	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	25.3546	26.6136	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	525.2310	538.0877	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1722.4340	1734.7413	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	33.0225	34.2796	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1661.1917	1673.6955	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	52.3563	54.2975	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	33.0801	34.5272	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1651.5354	1664.4397	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	59.4202	62.3112	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	37.8728	40.0382	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1640.3972	1653.4748	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	68.9539	70.0273	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	45.6074	46.4543	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	340.7618	351.9214	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1688.4263	1702.2412	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	55.7761	57.8081	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1631.2317	1645.2000	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	74.5644	76.7557	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	48.4614	50.1458	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1504.5287	1519.7820	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	131.2620	134.7363	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1621.3229	1636.2592	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	79.4834	81.6665	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	51.4898	53.1711	0.0000	0.0000	0	0.00		
			<u>909,951</u>					<u>30,000.00</u>	<u>0.00</u>	<u>16 799 847.00</u>	<u>0.00</u>
		Total	1,159,598					30,230.00	2,760,575.00	24 283 605.00	91 081 416 419.00
Future											
Mar 2018	EUUS	Future	130	1.2478	1.2394	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>684 095.00</u>	<u>7 724 583 729.00</u>
		Total	130					0.00	0.00	684 095.00	7 724 583 729.00
Option											
Jun 2018	JYZA	8.89 Put	1,200	3932.7497	3886.2733	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>2 400.00</u>	<u>0.00</u>

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Total			1,200					0.00	0.00	2 400.00	0.00
Future											
Mar 2018	ZAAD	Future	10,948	9.7477	9.7388	0.0000	0.0000	1,000	9,731,600.00		
Jun 2018	ZAAD	Future	5,784	9.8756	9.8702	9.8670	9.8670	250	2,466,750.00		
Sep 2018	ZAAD	Future	400	10.0027	9.9969	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.1241	10.1171	0.0000	0.0000	0	0.00		
			<u>27,944</u>					<u>1,250.00</u>	<u>12,198,350.00</u>	<u>3 530 054.00</u>	<u>30 511 309 137.60</u>
Total			27,944					1,250.00	12,198,350.00	3 562 431.00	30 511 309 137.60
Future											
Mar 2018	ZACA	Future	750	9.7732	9.7582	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	100	9.9110	9.8989	0.0000	0.0000	0	0.00		
			<u>850</u>					<u>0.00</u>	<u>0.00</u>	<u>125 603.00</u>	<u>1 236 437 662.10</u>
Total			850					0.00	0.00	125 603.00	1 236 437 662.10
Future											
Mar 2018	ZAEU	Future	114,760	15.0322	14.9176	15.0300	15.0021	2,589	38,729,208.10		
Jun 2018	ZAEU	Future	13,080	15.3246	15.2158	15.3008	15.2612	526	8,038,292.20		
Sep 2018	ZAEU	Future	35,175	15.6216	15.5109	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,962	15.9156	15.8004	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,088	16.2138	16.0977	0.0000	0.0000	0	0.00		
			<u>167,065</u>					<u>3,115.00</u>	<u>46,767,500.30</u>	<u>13 719 177.00</u>	<u>194 842 442 000.00</u>
Option											
Mar 2018	ZAEU	15.05 Put	5,648	317.4330	388.8042	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	346.9388	421.0679	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	29.3801	25.8711	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	14.1731	12.7631	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	26.4099	31.7113	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	48.9412	60.0667	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	471.2679	536.8007	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1325.1014	1418.6723	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	36.3444	34.6719	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	11.4389	9.8349	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	124,767	129.0446	153.8520	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	818.7754	894.6646	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	21,525	918.3936	997.5944	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	80.1758	77.9055	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	21,525	21.9039	20.5896	0.0000	0.0000	0	0.00		
			<u>612,419</u>					<u>0.00</u>	<u>0.00</u>	<u>7 176 935.00</u>	<u>0.00</u>
Total			779,484					3,115.00	46,767,500.30	20 896 112.00	194 842 442 000.00

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Future											
Mar 2018	ZAFR	Future	1,215	12.9749	12.9083	0.0000	0.0000	0	0.00		
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 550.00</u>	<u>6 459 053 543.50</u>
		Total	1,215					0.00	0.00	605 550.00	6 459 053 543.50
Future											
Mar 2018	ZAGB	Future	190,896	17.0560	16.9815	17.0600	16.8900	770	13,090,300.00		
Jun 2018	ZAGB	Future	8,457	17.3412	17.2729	17.2691	17.2691	750	12,876,300.00		
Sep 2018	ZAGB	Future	4,664	17.6238	17.5526	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	895	17.8977	17.8234	0.0000	0.0000	0	0.00		
Mar 2019	ZAGB	Future	948	18.2006	18.1262	0.0000	0.0000	0	0.00		
			<u>205,860</u>					<u>1,520.00</u>	<u>25,966,600.00</u>	<u>9 827 618.00</u>	<u>164 492 704 127.40</u>
		Total						1,520.00	25,966,600.00	11 601 731.00	164 492 704 127.40
Option											
Mar 2018	ZAGB	17.00 Put	500	366.2491	417.0322	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	34.7238	35.6708	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	7.8508	8.0869	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	765.7070	820.8525	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	89.8334	92.0488	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>
		Total	209,360					1,520.00	25,966,600.00	11 601 731.00	164 492 704 127.40
Future											
Mar 2018	ZAJY	Future	3,805	0.1113	0.1109	0.0000	0.0000	0	0.00		
			<u>3,805</u>					<u>0.00</u>	<u>0.00</u>	<u>957 150.00</u>	<u>10 665 691 369.80</u>
		Total	3,805					0.00	0.00	957 150.00	10 665 691 369.80
Future											
Jun 2018	ZAKS	Future	1,145	0.1160	0.1160	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1151	0.1155	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u>	<u>432 652 210.00</u>
		Total	1,707					0.00	0.00	31 923.00	432 652 210.00
Future											
Mar 2018	ZATR	Future	433	3.1473	3.1398	0.0000	0.0000	0	0.00		
Jun 2018	ZATR	Future	2,950	3.1041	3.0974	0.0000	0.0000	750	2,313,225.00		
			<u>3,383</u>					<u>750.00</u>	<u>2,313,225.00</u>	<u>241 139.00</u>	<u>869 698 208.00</u>
		Total	3,383					750.00	2,313,225.00	241 139.00	869 698 208.00
Future											
Mar 2018	ZAUM	Future	578	12.0473	12.0362	11.9861	11.9861	5	5,993,050.00		
Jun 2018	ZAUM	Future	64	12.2048	12.1976	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2018	ZAUM	Future	43	12.3580	12.3501	0.0000	0.0000	0	0.00
Dec 2018	ZAUM	Future	3	12.5031	12.4939	0.0000	0.0000	0	0.00
			<u>688</u>					5.00	5,993,050.00
		Total	688					5.00	5,993,050.00
									146 941.00
									169 058 243 380.00
									151 464.00
									169 058 243 380.00
Future									
Mar 2018	ZAUS	Future	799,090	12.0473	12.0362	12.1338	11.9736	135,676	1,632,635,070.10
Jun 2018	ZAUS	Future	185,136	12.2048	12.1976	12.2499	12.1413	1,481	17,989,086.90
Sep 2018	ZAUS	Future	6,533	12.3580	12.3501	12.2842	12.2842	2,019	24,853,999.80
Dec 2018	ZAUS	Future	11,500	12.5031	12.4939	0.0000	0.0000	0	0.00
			<u>1,002,259</u>					139,176.00	1,675,478,156.80
									165 150 519.00
									1 945 521 077 596.00
Option									
Mar 2018	ZAUS	11.50 Put	32,520	49.8936	56.2058	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	72.3888	80.2342	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.85 Put	25,000	156.2928	167.8064	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.98 Put	25,000	216.4563	229.5227	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	226.7076	239.9849	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	301.3929	315.6311	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	346.4220	360.9675	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	380.2325	394.9396	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	459.0154	473.9243	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	489.0348	503.9726	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	120.4553	124.2981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	566.9248	581.8529	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	79.8920	83.4452	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	732.5920	747.2452	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	72.8373	76.2817	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	836.6941	851.0725	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	943.9795	958.0536	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	50.3438	53.2922	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	45.9218	48.7390	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	998.6218	1012.5390	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	31.8893	34.1947	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1184.5893	1197.9947	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	1194.0181	1207.3986	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1203.4577	1216.8141	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1231.8392	1245.1234	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1297.7081	1310.7843	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	23.4115	25.3026	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1354.6116	1367.5193	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1373.6622	1386.5164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	16.7748	18.2740	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2018	ZAUS	13.50 Put	17,750	1469.4748	1482.0740	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	0	1488.7387	1501.2909	0.0000	0.0000	3,600	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1566.0931	1578.4659	0.0000	0.0000	197,390	0.00
Mar 2018	ZAUS	13.66 Call	10,000	11.6895	12.8395	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	10.6718	11.7454	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1702.4401	1714.5412	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	9.3044	10.2709	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	8.6860	9.6022	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1800.4431	1812.3803	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1869.2886	1881.1253	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	6.2907	7.0006	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1888.9907	1900.8006	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1908.7062	1920.4902	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1938.3029	1950.0494	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	5.3490	5.9715	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	5.1061	5.7058	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2007.4623	2019.1285	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	4.5458	5.0906	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	4.0462	4.5408	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2116.3857	2127.9434	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2136.2177	2147.7576	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	3.3571	3.7802	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2175.9038	2187.4105	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	2.0060	2.2781	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	1.9142	2.1754	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	1.8699	2.1257	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2444.5430	2455.8914	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	1.8368	2.0835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2454.5368	2465.8835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2474.5249	2485.8681	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	1.8134	2.0531	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	1.7968	2.0317	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	1.7810	2.0111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	1.7138	1.9223	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	1.6750	1.8699	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	1.6629	1.8531	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	1.6600	1.8491	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	1.6366	1.8160	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	1.6137	1.7826	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	1.5917	1.7476	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	1.5762	1.7171	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	1.5748	1.7130	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	15.57 Call	6,000	1.5736	1.7072	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	1.4495	1.5703	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.7494	0.8212	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.5287	0.5829	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	32.2956	35.7437	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	124.3343	131.3248	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	319.3618	330.3173	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	382.1416	393.8951	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	457.9591	462.6362	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	398.7292	410.6639	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	457.1438	469.5301	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	488.0574	500.5817	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	552.4928	565.2477	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	620.2061	633.1154	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	802.1779	815.2215	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	966.5307	979.3498	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	998.8691	1011.6222	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1039.7223	1052.3898	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1139.5916	1152.0363	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1164.9358	1177.3202	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1181.9092	1194.2560	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1250.4099	1262.5938	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1389.3657	1401.2210	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1406.8276	1418.6377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1424.3388	1436.1077	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1548.2723	1559.7487	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1647.1696	1658.4156	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1692.5223	1703.6632	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1701.6218	1712.7414	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1719.8464	1730.9254	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1728.9713	1740.0310	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1783.9100	1794.8474	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1876.1360	1886.8749	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1969.1139	1979.6606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2109.8332	2120.1021	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	50.6466	53.2491	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	43.1031	45.4017	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	39.0455	41.1505	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	32.3995	34.1742	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	29.1061	30.7119	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	28.2709	29.8328	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	26.1660	27.6156	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	15.30 Call	24,500	24.2264	25.5715	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	21.3952	22.5842	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	20.0196	21.1319	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	19.4594	20.5400	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	15.2566	16.0950	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	9.6434	10.2355	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	7.1967	7.6739	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	6.9123	7.3755	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	6.2050	6.6322	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	5.9578	6.3722	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	4.9903	5.3525	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	3.4350	3.7067	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	3.0709	3.3200	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	2.2820	2.4791	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	2.0651	2.2472	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	1.7891	1.9515	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	257.7749	267.5345	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	724.4094	738.0685	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	751.3696	765.0926	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	891.8077	905.7431	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1197.5378	1211.2803	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	235.8513	241.1702	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	64.9486	67.1166	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	63.2100	65.3163	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	58.4741	60.4800	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	51.6324	53.4914	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	976.3764	991.7611	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	184.0814	188.5934	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	122.4816	125.7564	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	57.0241	59.0605	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	146.7099	148.0003	0.0000	0.0000	0	0.00		
			<u>2,431,404</u>					<u>200,990.00</u>	<u>0.00</u>	<u>44 432 343.00</u>	<u>0.00</u>
		Total	3,433,663					340,166.00	1,675,478,156.80	209 582 862.00	1 945 521 077 596.00
Grand Total			5,985,039					377,036.00	1 771 477 457.10	283,216,985	2,679,836,895,290.77