



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-March-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.8978	1.9159	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1,232.00	25,218,579.00
		<b>Total</b>	<b>362</b>					<b>0.00</b>	<b>0.00</b>	1,232.00	25,218,579.00
<b>Future</b>											
Mar 2017	DAEU	Future	9	13.8915	14.0651	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.9384	14.1085	0.0000	0.0000	0	0.00		
			54					0.00	0.00	114,458.00	1,468,675,092.90
		<b>Total</b>	<b>54</b>					<b>0.00</b>	<b>0.00</b>	404,058.00	1,468,675,092.90
<b>Future</b>											
Mar 2017	DAGB	Future	270	15.9483	16.0536	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	15.9974	16.0986	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	204	16.0367	16.1369	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	16.0462	16.1464	0.0000	0.0000	0	0.00		
			632					0.00	0.00	51,994.00	851,965,153.80
		<b>Total</b>	<b>632</b>					<b>0.00</b>	<b>0.00</b>	243,107.00	851,965,153.80
<b>Future</b>											
Mar 2017	DAUS	Future	3,634	13.0424	13.1824	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	6,621	13.0664	13.2130	0.0000	0.0000	16	209,728.00		
Apr 2017	DAUS	Future	40	13.0945	13.2391	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	722	13.0996	13.2438	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.1124	13.2557	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.1191	13.2625	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,074	13.1348	13.2786	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.1639	13.3084	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.3215	13.4681	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	2,274	13.3441	13.4909	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.3688	13.5161	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>		
Sep 2017	DAUS	Future	415	13.4744	13.6234	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.5324	13.6822	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.5792	13.7298	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.7814	13.9359	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.9725	14.1301	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.1798	14.3401	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.3828	14.5457	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.5857	14.7513	0.0000	0.0000	0	0.00		
			<u>18,264</u>					<u>16.00</u>	<u>209,728.00</u>	<u>4,903,508.00</u>	<u>55,876,918,841.00</u>

Option

Mar 2017	DAUS	13.92 Call	20,000	0.3798	1.3007	0.0000	0.0000	0	0.00
Mar 2017	DAUS	12.75 Put	15,000	13.4882	6.8114	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.00 Put	15,000	62.5402	28.9592	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.75 Call	15,000	2.2154	5.2241	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.12 Call	20,000	108.3632	189.6696	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	467.9481	352.9450	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	0.3938	0.5351	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.08 Put	15,400	173.0248	114.4240	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.23 Call	15,400	110.2209	174.4594	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	1,000	79.3149	119.7457	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.75 Call	2,100	44.3859	69.0203	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.00 Call	1,000	22.3576	38.2199	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	61.8634	92.7528	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	47.2971	72.1008	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	884.4364	758.6219	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	1.2083	1.1251	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	510.9510	416.8601	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	754.7667	643.6210	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1020.3444	897.6713	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	7.6429	12.2538	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	2.2299	3.6847	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	1.9973	2.2066	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	137.5722	182.4682	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	551.7814	466.3820	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	9.8023	14.2239	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	581.3645	501.1327	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	26.0745	33.8734	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	914.1626	817.0424	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	4.2677	5.9847	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	425.5395	365.3494	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	225.1127	265.7004	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	603.8273	527.7689	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jul 2017	DAUS	16.53 Call	60	33.3157	44.2471	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	623.3608	551.6864	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	56.8236	68.2729	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	640.1527	570.8755	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	75.6096	87.6573	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	657.8795	589.7124	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	94.7748	105.9108	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	672.2197	605.6900	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	115.3065	128.4995	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	682.8423	616.7085	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	120.0372	140.5541	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1721.7457	1620.8538	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	493.6936	537.2288	0.0000	0.0000	0	0.00	
				<u>140,869</u>				0.00	0.00	11,060,720.00
				<b>Total</b>	<b>159,133</b>			<b>16.00</b>	<b>209,728.00</b>	15,964,228.00
										55,876,918,841.00
<b>Future</b>										
Jun 2017	EUUS	Future	71,345	1.0674	1.0686	0.0000	0.0000	0	0.00	
			<u>71,345</u>					0.00	0.00	470,156.00
			<b>Total</b>	<b>71,345</b>				<b>0.00</b>	<b>0.00</b>	5,246,156,980.00
<b>Future</b>										
Jun 2017	GBUS	Future	4,118	1.2232	1.2175	1.2222	1.2222	20	244,440.00	
			<u>4,118</u>					20.00	244,440.00	22,172.00
			<b>Total</b>	<b>4,118</b>				<b>20.00</b>	<b>244,440.00</b>	278,592,254.00
<b>Future</b>										
Jun 2017	ZAAD	Future	26,930	10.0438	10.1089	10.0681	10.0655	80	805,435.00	
Sep 2017	ZAAD	Future	225	10.1846	10.2515	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	4,400	10.3257	10.3938	0.0000	0.0000	0	0.00	
			<u>31,555</u>					80.00	805,435.00	3,160,812.00
			<b>Total</b>	<b>31,555</b>				<b>80.00</b>	<b>805,435.00</b>	26,693,821,811.70
<b>Future</b>										
Jun 2017	ZACA	Future	20	9.8703	9.9462	0.0000	0.0000	0	0.00	
			<u>20</u>					0.00	0.00	74,342.00
			<b>Total</b>	<b>20</b>				<b>0.00</b>	<b>0.00</b>	700,742,142.40
<b>Future</b>										
Jun 2017	ZACR	Future	10	1.9053	1.9224	0.0000	0.0000	0	0.00	
			<u>10</u>					0.00	0.00	109,794.00
										2,503,480,006.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>10</b>					<b>0.00</b>	<b>0.00</b>	109,794.00	2,503,480,006.00	
<b>Future</b>												
	Jun 2017	ZAEU	Future	92,238	14.1424	14.3141	14.2306	14.1153	782	11,135,999.20		
	Sep 2017	ZAEU	Future	7,347	14.4323	14.6069	14.4800	14.4431	18	260,344.80		
	Dec 2017	ZAEU	Future	1,495	14.7283	14.9057	0.0000	0.0000	0	0.00		
				<u>101,080</u>					<u>800.00</u>	<u>11,396,344.00</u>	<u>10,345,740.00</u>	<u>143,382,347,192.20</u>
<b>Option</b>												
	Dec 2017	ZAEU	14.00 Put	18,000	413.5270	368.8011	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	341.5109	391.6918	0.0000	0.0000	0	0.00		
				<u>36,000</u>					<u>0.00</u>	<u>0.00</u>	<u>4,848,181.00</u>	<u>0.00</u>
	<b>Total</b>		<b>137,080</b>						<b>800.00</b>	<b>11,396,344.00</b>	15,193,921.00	143,382,347,192.20
<b>Future</b>												
	Jun 2017	ZAFR	Future	1,356	13.2224	13.3630	0.0000	0.0000	0	0.00		
				<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>575,453.00</u>	<u>6,044,747,843.90</u>
	<b>Total</b>		<b>1,356</b>						<b>0.00</b>	<b>0.00</b>	575,453.00	6,044,747,843.90
<b>Future</b>												
	Jun 2017	ZAGB	Future	48,852	16.2071	16.3082	16.3275	16.2150	780	12,688,184.50		
	Sep 2017	ZAGB	Future	1,664	16.5035	16.6064	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	8,202	16.8037	16.9089	0.0000	0.0000	0	0.00		
				<u>58,718</u>					<u>780.00</u>	<u>12,688,184.50</u>	<u>7,429,098.00</u>	<u>122,471,078,605.10</u>
	<b>Total</b>		<b>58,718</b>						<b>780.00</b>	<b>12,688,184.50</b>	9,185,911.00	122,471,078,605.10
<b>Future</b>												
	Jun 2017	ZAJY	Future	3,804	0.1160	0.1173	0.0000	0.0000	43	501,607.90		
				<u>3,804</u>					<u>43.00</u>	<u>501,607.90</u>	<u>912,172.00</u>	<u>10,138,818,973.30</u>
	<b>Total</b>		<b>3,804</b>						<b>43.00</b>	<b>501,607.90</b>	912,172.00	10,138,818,973.30
<b>Future</b>												
	Sep 2017	ZAKS	Future	1,382	0.1262	0.1277	0.0000	0.0000	0	0.00		
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27,127.00</u>	<u>372,831,350.00</u>
	<b>Total</b>		<b>1,382</b>						<b>0.00</b>	<b>0.00</b>	27,127.00	372,831,350.00
<b>Future</b>												
	Jun 2017	ZATR	Future	19,800	3.4640	3.4721	0.0000	0.0000	0	0.00		
				<u>19,800</u>					<u>0.00</u>	<u>0.00</u>	<u>105,343.00</u>	<u>373,665,016.50</u>
	<b>Total</b>		<b>19,800</b>						<b>0.00</b>	<b>0.00</b>	105,343.00	373,665,016.50

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>	
Jun 2017	ZAUM	Future	543	13.2495	13.3949	13.3143	13.3141	23	30,604,730.00	
Sep 2017	ZAUM	Future	7	13.4544	13.6030	0.0000	0.0000	0	0.00	
Dec 2017	ZAUM	Future	4	13.6571	13.8090	0.0000	0.0000	0	0.00	
			<u>554</u>					<u>23.00</u>	<u>30,604,730.00</u>	<u>136,453.00</u>
	<b>Total</b>		<b>554</b>					<b>23.00</b>	<b>30,604,730.00</b>	<b>140,976.00</b>
										<b>155,070,623,340.00</b>
<b>Future</b>										
Jun 2017	ZAUS	Future	489,693	13.2495	13.3949	13.3801	13.2292	17,917	238,455,604.40	
Sep 2017	ZAUS	Future	24,791	13.4544	13.6030	13.4512	13.4512	6	80,707.20	
Dec 2017	ZAUS	Future	17,690	13.6571	13.8090	0.0000	0.0000	50	684,105.00	
Mar 2018	ZAUS	Future	170	13.8556	14.0117	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	2,415	14.0563	14.2150	0.0000	0.0000	0	0.00	
			<u>534,759</u>					<u>17,973.00</u>	<u>239,220,416.60</u>	<u>131,818,720.00</u>
										<b>1,498,990,656,382.50</b>
<b>Option</b>										
Jun 2017	ZAUS	12.71 Put	17,600	169.1639	135.2078	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.80 Put	4,000	201.4506	162.0842	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.90 Put	2,000	241.4144	196.3806	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.00 Put	69,520	285.6722	234.8235	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.13 Put	500	349.5092	291.0114	0.0000	0.0000	1,000	0.00	
Jun 2017	ZAUS	13.16 Put	1,000	365.2277	0.0000	0.0000	0.0000	1,000	0.00	
Jun 2017	ZAUS	13.36 Call	1,000	369.9008	0.0000	0.0000	0.0000	1,000	0.00	
Jun 2017	ZAUS	13.39 Call	4,000	358.9421	428.8088	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.45 Call	3,000	337.9752	404.3282	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.50 Call	4,500	321.4375	385.1248	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.69 Put	250	706.2322	615.0540	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.70 Call	500	263.0911	316.8478	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.80 Call	2,000	238.1527	287.3986	0.0000	0.0000	1,000	0.00	
Jun 2017	ZAUS	13.83 Put	2,280	811.6684	714.2224	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.87 Put	30,000	842.6957	743.5678	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.00 Call	500	195.2896	236.6751	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.00 Put	69,000	945.7896	841.7751	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.11 Put	2,850	1035.4539	927.7978	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.13 Put	17,600	1052.0069	943.6945	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.18 Put	1,400	1093.7049	983.7970	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	1135.8370	1024.3985	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.26 Call	3,156	150.8151	183.8882	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.33 Put	3,000	1221.3163	1107.0047	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.50 Call	42,100	119.4564	146.1986	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1721.1878	1595.5990	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.00 Call	4,600	72.0298	89.9656	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.15 Call	1,000	61.7788	77.4414	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.40 Call	5,000	48.0152	60.5211	0.0000	0.0000	0	0.00	

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Jun 2017	ZAUS	15.50 Call	1,000	43.4749	54.9120	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2293.9749	2160.0120	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	33.0873	42.0127	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2563.5873	2427.1127	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	30.9426	39.3382	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	30.6489	38.9711	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	26.6940	34.2213	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	24.0289	31.2253	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	21.6421	28.0392	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	20.3306	26.2880	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	12.5664	15.9202	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	2.0995	2.7174	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.9819	1.2866	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.1810	0.2430	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	283.4274	245.9761	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	368.4008	320.2715	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	435.2530	381.1685	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	574.7386	509.6714	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	588.1977	667.2072	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	800.2933	719.9027	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	370.6539	424.0008	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1131.5259	1035.6276	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1208.8946	1109.9111	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1327.8841	1224.8866	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	118.4564	138.8870	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	94.5858	110.4326	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	77.0559	90.4066	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	69.9013	82.2090	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	68.9078	81.0681	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	36.9382	47.8392	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	130.7089	112.2059	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	171.6886	149.9835	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	246.4541	217.0260	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	425.6706	379.5348	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	481.2951	427.8171	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	535.4437	478.2007	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	597.8618	536.5465	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	991.7261	909.5406	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	1052.8948	968.0860	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	1094.4597	1007.9436	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1115.4738	1028.1169	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1349.1351	1252.7101	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	14.53 Put	22,000	1371.8822	1274.7190	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.00 Call	2,580	400.3321	444.6285	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.12 Call	40,000	377.3093	421.1020	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.00 Call	2,600	248.4201	278.7927	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.24 Call	20,403	222.9343	250.2208	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	196.8486	218.4100	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	179.4116	198.7827	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	34,000	162.2997	179.5106	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	160.2902	177.2466	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	158.8126	175.5789	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	156.8759	173.3966	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	113.0671	132.7411	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	3,867	468.8227	424.6899	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.46 Call	3,867	485.3430	531.4293	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	831.1480	764.2171	0.0000	0.0000	0	0.00	
			<u>1,040,351</u>					<u>4,000.00</u>	<u>0.00</u>	<u>32,070,766.00</u>
		<b>Total</b>	<b>1,575,110</b>					<b>21,973.00</b>	<b>239,220,416.60</b>	<b>163,889,486.00</b>
										<b>1,498,990,656,382.50</b>

<b>Grand Total</b>	<b>2,065,033</b>							<b>23,735.00</b>	<b>295,670,886.00</b>	<b>218,637,973</b>	<b>2,069,884,365,933.30</b>
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