



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.8200	1.8255	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>	<b>1 232.00</b>	<b>25 218 579.00</b>
<b>Future</b>											
Mar 2017	DAEU	Future	9	13.4826	13.4935	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.5217	13.5326	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	5	13.5423	13.5532	0.0000	0.0000	0	0.00		
			59					0.00	0.00	114 463.00	1 468 744 092.90
		<b>Total</b>	<b>59</b>					<b>0.00</b>	<b>0.00</b>	<b>404 063.00</b>	<b>1 468 744 092.90</b>
<b>Future</b>											
Mar 2017	DAGB	Future	270	15.5780	15.6637	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	15.6187	15.7042	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	204	15.6542	15.7400	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	15.6633	15.7489	0.0000	0.0000	0	0.00		
			632					0.00	0.00	52 059.00	852 987 406.20
		<b>Total</b>	<b>632</b>					<b>0.00</b>	<b>0.00</b>	<b>243 172.00</b>	<b>852 987 406.20</b>
<b>Future</b>											
Mar 2017	DAUS	Future	6,380	12.4808	12.5048	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	10	12.5039	12.5279	0.0000	0.0000	30	375,705.00		
Apr 2017	DAUS	Future	722	12.5081	12.5321	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	12.5185	12.5425	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	12.5248	12.5487	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,057	12.5394	12.5633	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	12.5666	12.5906	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	40	12.6085	12.6325	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	12.7143	12.7376	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	2,274	12.7351	12.7584	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>		
Aug 2017	DAUS	Future	70	12.7580	12.7812	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	415	12.8559	12.8788	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	12.9089	12.9318	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	12.9516	12.9746	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.1375	13.1594	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.3142	13.3351	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.5072	13.5284	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.6962	13.7176	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.8851	13.9069	0.0000	0.0000	0	0.00		
			<u>14,382</u>					<u>30.00</u>	<u>375,705.00</u>	<u>4 924 884.00</u>	<u>56 150 208 584.20</u>

Option

Mar 2017	DAUS	13.12 Call	20,000	0.5707	1.4802	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	1023.7095	999.8432	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	0.1209	0.0820	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.08 Put	15,400	601.2236	577.8028	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.23 Call	15,400	4.7348	4.9340	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.25 Call	1,850	9.7051	8.7084	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	1,000	4.9914	4.5544	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.75 Call	2,100	2.8242	2.6605	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.00 Call	1,000	1.4034	1.4017	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	4.0839	3.9516	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	3.2425	3.1029	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	1446.1153	1422.0566	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	0.0142	0.0109	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	20,000	28.0009	32.2550	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	20,000	6.4504	6.6744	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.86 Put	30,000	410.3069	391.7479	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	982.6104	961.3614	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	1273.1882	1251.2015	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1570.0417	1546.5658	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	0.5202	0.3256	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	0.5967	0.4116	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	0.3009	0.2120	0.0000	0.0000	0	0.00
May 2017	DAUS	12.72 Put	30,000	325.6032	309.2468	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	21.2639	23.8108	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	975.6742	953.4040	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	3.1773	2.5103	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	974.4988	953.3867	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	5.8442	4.2006	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	1361.0129	1339.7854	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	0.4722	0.2856	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	741.9446	723.6470	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jul 2017	DAUS	14.30 Call	2,000	89.6924	92.2162	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	974.7123	954.9821	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	7.0232	6.0613	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	974.2785	956.1577	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	16.7757	17.7969	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	974.1090	957.4197	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	26.6296	26.5916	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	979.3703	963.2253	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	33.1698	34.2528	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	983.6068	967.6149	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	41.0305	42.1132	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	986.7037	970.9587	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	44.2781	45.5572	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2129.8356	2112.9538	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	295.5595	299.1383	0.0000	0.0000	0	0.00
			<u>177,719</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>192,101</b>					<b>30.00</b>	<b>375,705.00</b>
									16 147 454.00
									56 150 208 584.20
<b>Future</b>									
Jun 2017	EUUS	Future	33,360	1.0844	1.0832	0.0000	0.0000	12,015	130,542,975.00
			<u>33,360</u>					<i>12,015.00</i>	<i>130,542,975.00</i>
		<b>Total</b>	<b>33,360</b>					<b>12,015.00</b>	<b>130,542,975.00</b>
									508 276.00
									5 659 025 355.00
<b>Future</b>									
Jun 2017	GBUS	Future	4,148	1.2507	1.2551	1.2504	1.2504	10	125,040.00
			<u>4,148</u>					<i>10.00</i>	<i>125,040.00</i>
		<b>Total</b>	<b>4,148</b>					<b>10.00</b>	<b>125,040.00</b>
									22 302.00
									280 206 254.00
<b>Future</b>									
Jun 2017	ZAAD	Future	23,684	9.6320	9.6753	9.6406	9.6254	600	5,778,300.00
Sep 2017	ZAAD	Future	1,725	9.7620	9.8051	9.7765	9.7559	1,700	16,599,630.00
Dec 2017	ZAAD	Future	53	9.8907	9.9342	0.0000	0.0000	4,347	43,004,871.00
			<u>25,462</u>					<i>6,647.00</i>	<i>65,382,801.00</i>
		<b>Total</b>	<b>25,462</b>					<b>6,647.00</b>	<b>65,382,801.00</b>
									3 171 750.00
									26 801 379 443.50
<b>Future</b>									
Jun 2017	ZACA	Future	20	9.4628	9.5217	0.0000	0.0000	0	0.00
			<u>20</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>20</b>					<b>0.00</b>	<b>0.00</b>
									74 342.00
									700 742 142.40

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Jun 2017	ZACR	Future	10	1.8275	1.8328	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 794.00</u>	<u>2 503 480 006.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109 794.00</b>	<b>2 503 480 006.00</b>
<b>Future</b>											
Jun 2017	ZAEU	Future	106,831	13.7150	13.7254	13.7099	13.6850	12,743	174,458,854.70		
Sep 2017	ZAEU	Future	7,455	13.9855	13.9961	14.0100	14.0100	100	1,401,000.00		
Dec 2017	ZAEU	Future	1,495	14.2582	14.2699	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	Future	654	14.5384	14.5487	0.0000	0.0000	0	0.00		
			<u>116,435</u>					<u>12,843.00</u>	<u>175,859,854.70</u>	<u>10 366 896.00</u>	<u>143 674 913 529.10</u>
<b>Option</b>											
Dec 2017	ZAEU	14.00 Put	18,000	554.4525	548.4545	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	206.7814	207.1647	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>152,435</b>					<b>12,843.00</b>	<b>175,859,854.70</b>	<b>15 215 077.00</b>	<b>143 674 913 529.10</b>
<b>Future</b>											
Jun 2017	ZAFR	Future	1,356	12.8130	12.8446	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>	<b>575 453.00</b>	<b>6 044 747 843.90</b>
<b>Future</b>											
Jun 2017	ZAGB	Future	58,842	15.8183	15.9040	15.8408	15.7950	1,658	26,246,863.90		
Sep 2017	ZAGB	Future	1,776	16.0949	16.1819	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	6,391	16.3725	16.4608	16.4200	16.4124	1,821	29,845,546.50		
			<u>67,009</u>					<u>3,479.00</u>	<u>56,092,410.40</u>	<u>7 452 628.00</u>	<u>122 850 438 627.20</u>
		<b>Total</b>	<b>67,009</b>					<b>3,479.00</b>	<b>56,092,410.40</b>	<b>9 209 441.00</b>	<b>122 850 438 627.20</b>
<b>Future</b>											
Jun 2017	ZAJY	Future	3,804	0.1142	0.1144	0.0000	0.0000	0	0.00		
			<u>3,804</u>					<u>0.00</u>	<u>0.00</u>	<u>912 172.00</u>	<u>10 138 818 973.30</u>
		<b>Total</b>	<b>3,804</b>					<b>0.00</b>	<b>0.00</b>	<b>912 172.00</b>	<b>10 138 818 973.30</b>
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1208	0.1209	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>	<b>27 127.00</b>	<b>372 831 350.00</b>
<b>Future</b>											
Jun 2017	ZATR	Future	19,800	3.4135	3.4159	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>

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<b>Total</b>			<b>19,800</b>					<b>0.00</b>	<b>0.00</b>	105 343.00	373 665 016.50
<b>Future</b>											
Jun 2017	ZAUM	Future	544	12.6478	12.6714	0.0000	0.0000	7	8,870,750.00		
Sep 2017	ZAUM	Future	7	12.8372	12.8601	0.0000	0.0000	0	0.00		
Dec 2017	ZAUM	Future	4	13.0228	13.0460	0.0000	0.0000	0	0.00		
			<u>555</u>					<u>7.00</u>	<u>8,870,750.00</u>	<u>136 474.00</u>	<u>155 097 547 160.00</u>
<b>Total</b>			<b>555</b>					<b>7.00</b>	<b>8,870,750.00</b>	<b>140 997.00</b>	<b>155 097 547 160.00</b>
<b>Future</b>											
Jun 2017	ZAUS	Future	509,112	12.6478	12.6714	12.6867	12.6225	26,101	330,605,070.50		
Sep 2017	ZAUS	Future	26,115	12.8372	12.8601	12.8700	12.8175	266	3,415,483.10		
Dec 2017	ZAUS	Future	17,615	13.0228	13.0460	13.0175	13.0000	34	442,420.00		
Mar 2018	ZAUS	Future	70	13.2058	13.2267	13.2359	13.2359	100	1,323,590.00		
Jun 2018	ZAUS	Future	2,415	13.3923	13.4132	0.0000	0.0000	0	0.00		
			<u>555,327</u>					<u>26,501.00</u>	<u>335,786,563.60</u>	<u>132 192 857.00</u>	<u>1 503 830 277 284.90</u>
<b>Option</b>											
Jun 2017	ZAUS	12.00 Put	150	90.7341	85.1593	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.25 Put	4,500	165.4862	156.0971	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.40 Put	1,000	224.8825	0.0000	0.0000	0.0000	1,000	0.00		
Jun 2017	ZAUS	12.65 Call	3,000	346.1447	353.6474	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.71 Put	17,600	384.0545	367.2938	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.80 Call	1,000	288.3863	294.3069	0.0000	0.0000	2,000	0.00		
Jun 2017	ZAUS	12.80 Put	4,000	440.5863	422.9069	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.90 Put	2,000	507.3038	488.7037	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Call	2,378	225.5826	229.7744	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Put	69,520	577.7826	558.3744	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.13 Put	500	674.4540	654.1443	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.34 Call	4,000	148.5110	150.7692	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.39 Call	4,000	139.5119	141.6772	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.45 Call	3,000	129.4528	131.5179	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.50 Call	4,500	121.6477	123.6383	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.69 Put	250	1138.4193	1116.5904	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.70 Call	500	95.0494	96.8099	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.80 Call	1,500	84.1451	85.8224	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	1263.3441	1241.3985	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	1299.5233	1277.5479	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.00 Call	5,000	64.9239	66.9212	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.00 Put	69,000	1417.1239	1395.5212	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	1517.9114	1496.6605	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.13 Put	17,600	1536.3812	1515.1856	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	1582.7341	1561.6664	0.0000	0.0000	0	0.00		

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Jun 2017	ZAUS	14.23 Put	2,000	1629.3296	1608.3760	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	45.1987	47.9051	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1723.1930	1702.4230	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	42,178	32.3424	35.3710	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	2261.0399	2240.5181	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	13.2049	16.1186	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	10.1667	11.2568	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2861.4637	2838.2759	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	7.2338	6.3216	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	3139.4338	3114.9216	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	6.8203	5.6816	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	6.7639	5.5956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	6.0356	4.5187	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	5.5793	3.8786	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	5.1695	3.3290	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	4.9435	3.0374	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	2.7077	1.3347	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.2141	0.0725	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0823	0.0241	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0099	0.0021	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,602	161.7434	155.3451	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	500.8211	488.2109	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	7,202	459.2823	468.0162	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	622.0823	607.9162	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	714.3426	699.2337	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	898.8203	882.1601	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	311.0206	316.7315	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	1177.8127	1160.0487	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	183.6319	188.0000	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1563.5516	1544.9697	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1649.8510	1631.0362	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1781.3521	1762.2152	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	7,202	145.1256	148.8286	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	99.1433	101.9976	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	50.1272	51.0094	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	39.4403	39.7011	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	30.1925	30.1074	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	24.7702	24.6706	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	24.0397	23.9387	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	8.8486	8.7539	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	220.1569	213.8065	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	286.5413	279.3009	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	12.50 Put	2,600	401.9111	391.7537	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	661.8553	648.9581	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.12 Put	40,000	734.5777	720.6719	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.23 Put	20,403	804.1580	789.6946	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	883.0748	868.0397	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	1359.4687	1341.6099	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	1430.9205	1412.7888	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	1479.1524	1460.8435	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	1503.4384	1485.0453	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1765.7775	1747.4478	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1790.7762	1772.3863	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	2,580	216.6525	220.6325	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.12 Call	40,000	202.5745	206.3780	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.00 Call	2,600	131.1823	133.1161	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.24 Call	20,403	119.0182	120.6226	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	105.7042	106.9492	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	95.9319	96.9151	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	34,000	79.5232	81.7727	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	77.3254	79.5242	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	75.7140	77.8755	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	73.6136	75.7261	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	40.8242	42.1218	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	3,867	689.0719	677.4918	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.46 Call	3,867	285.0212	288.3765	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	1104.4829	1091.5362	0.0000	0.0000	0	0.00		
			<u>1,075,463</u>					<u>3,000.00</u>	<u>0.00</u>	<u>32 133 378.00</u>	<u>0.00</u>
	<b>Total</b>		<b>1,630,790</b>					<b>29,501.00</b>	<b>335,786,563.60</b>	<b>164 326 235.00</b>	<b>1 503 830 277 284.90</b>
	<b>Grand Total</b>		<b>2,133,285</b>					<b>64,532.00</b>	<b>773 036 099.70</b>	<b>219,351,913</b>	<b>2,076,219,258,017.10</b>