



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-March-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9557	1.8722	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1,232.00	25,218,579.00
		Total	362					0.00	0.00	1,232.00	25,218,579.00
Future											
Mar 2017	DAEU	Future	0	14.2931	13.7850	0.0000	0.0000	9	128,637.90		
Apr 2017	DAEU	Future	45	14.3577	13.8057	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	5	14.3791	13.8260	0.0000	0.0000	0	0.00		
			50					9.00	128,637.90	114,474.00	1,468,900,592.20
		Total	50					9.00	128,637.90	404,074.00	1,468,900,592.20
Future											
Mar 2017	DAGB	Future	0	16.6781	16.0525	0.0000	0.0000	270	4,502,210.70		
Apr 2017	DAGB	Future	61	16.7761	16.0744	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	10	16.8032	16.0999	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	227	16.8152	16.1111	0.0000	0.0000	23	384,525.50		
Apr 2017	DAGB	Future	97	16.8253	16.1205	0.0000	0.0000	0	0.00		
			395					293.00	4,886,736.20	52,376.00	858,261,707.60
		Total	395					293.00	4,886,736.20	243,489.00	858,261,707.60
Future											
Mar 2017	DAUS	Future	0	13.3765	12.8411	0.0000	0.0000	6,420	85,866,863.00		
Apr 2017	DAUS	Future	10	13.4234	12.8524	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	722	13.4280	12.8568	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.4397	12.8677	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.4467	12.8743	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	20	13.4560	12.8830	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,057	13.4630	12.8895	0.0000	0.0000	1,031	13,819,570.00		
May 2017	DAUS	Future	70	13.4933	12.9179	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	40	13.5399	12.9616	0.0000	0.0000	0	0.00		

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Jul 2017	DAUS	Future	70	13.6590	13.0725	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	2,885	13.6823	13.0942	0.0000	0.0000	2,375	32,442,600.00
Aug 2017	DAUS	Future	70	13.7080	13.1181	0.0000	0.0000	0	0.00
Sep 2017	DAUS	Future	415	13.8175	13.2201	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	13.8776	13.2761	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	70	13.9260	13.3212	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	14.1371	13.5184	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	14.3372	13.7041	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.5561	13.9043	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.7703	14.1002	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.9846	14.2961	0.0000	0.0000	0	0.00
			<u>8,633</u>					<u>9,826.00</u>	<u>132,129,033.00</u>
									<u>4,936,906.00</u>
									<u>56,311,037,318.90</u>

Option

Apr 2017	DAUS	12.80 Call	10,000	633.3813	140.4865	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.80 Put	10,000	23.6813	99.2865	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.08 Put	15,400	47.2943	289.3887	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.23 Call	15,400	251.6408	31.5292	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	30,000	459.4531	69.6357	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.65 Call	30,000	792.4902	298.4059	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	30,000	487.3430	117.3057	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.10 Call	80,000	412.3754	87.3063	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.25 Call	1,850	311.9335	54.5402	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	1,000	184.0580	23.4126	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.75 Call	2,100	104.5492	15.5247	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.00 Call	1,000	56.9319	11.3028	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	152.2031	24.1804	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	119.3386	20.2657	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	608.0515	1111.6666	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	3.0962	0.4369	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	20,000	502.2967	142.2739	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	20,000	219.5714	37.5549	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.06 Call	100	513.7614	176.1237	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	320.8319	694.0094	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	520.9039	958.0125	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	756.1012	1238.2122	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	19.6675	4.9738	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	10.9819	3.0441	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	6.6130	3.3452	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	1,500	568.4978	210.3030	0.0000	0.0000	0	0.00
May 2017	DAUS	12.60 Put	10,000	42.0364	125.9185	0.0000	0.0000	0	0.00
May 2017	DAUS	12.72 Put	30,000	52.3277	175.1082	0.0000	0.0000	0	0.00
May 2017	DAUS	13.56 Call	10,000	281.8993	89.8769	0.0000	0.0000	0	0.00

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May 2017	DAUS	13.65 Call	1,500	259.4150	82.5893	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.50 Put	60	384.6643	725.3695	0.0000	0.0000	0	0.00		
May 2017	DAUS	15.97 Call	60	25.5707	10.1973	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	433.4250	747.8827	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	57.3894	22.9665	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	724.0986	1103.9980	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	18.2269	6.0606	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	313.0176	561.7721	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	348.7644	177.9641	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	460.0955	764.1941	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	73.4118	31.0158	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	481.6339	778.2964	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	94.0628	26.1216	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	497.5748	788.7639	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	113.4888	49.1101	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	514.3905	799.5472	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	132.2775	65.4615	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	529.6103	808.8196	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	155.9437	80.1852	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	539.9684	815.4654	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	171.1339	85.4127	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1496.3916	1895.2999	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	604.3160	418.4974	0.0000	0.0000	0	0.00		
			<u>339,199</u>					<u>0.00</u>	<u>0.00</u>	<u>11,465,670.00</u>	<u>0.00</u>
Total			347,832					9,826.00	132,129,033.00	16,402,576.00	56,311,037,318.90
Future											
Jun 2017	EUUS	Future	32,879	1.0727	1.0772	0.0000	0.0000	0	0.00		
			<u>32,879</u>					<u>0.00</u>	<u>0.00</u>	<u>508,812.00</u>	<u>5,664,871,527.00</u>
Total			32,879					0.00	0.00	508,812.00	5,664,871,527.00
Future											
Jun 2017	GBUS	Future	4,068	1.2514	1.2523	1.2504	1.2504	20	250,080.00		
			<u>4,068</u>					<u>20.00</u>	<u>250,080.00</u>	<u>22,422.00</u>	<u>281,709,034.00</u>
Total			4,068					20.00	250,080.00	22,422.00	281,709,034.00
Future											
Jun 2017	ZAAD	Future	30,012	10.3525	9.9624	10.4522	10.2636	7,321	76,083,396.80		
Sep 2017	ZAAD	Future	1,735	10.4989	10.0990	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	53	10.6459	10.2362	0.0000	0.0000	0	0.00		
			<u>31,800</u>					<u>7,321.00</u>	<u>76,083,396.80</u>	<u>3,179,527.00</u>	<u>26,881,942,822.50</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total			31,800					7,321.00	76,083,396.80	3,211,904.00	26,881,942,822.50	
Future												
	Jun 2017	ZACA	Future	20	10.1999	9.7953	0.0000	0.0000	0	0.00		
	Sep 2017	ZACA	Future	10	10.3735	9.9581	0.0000	0.0000	0	0.00		
				30					0.00	0.00	74,352.00	700,839,842.40
	Total			30					0.00	0.00	74,352.00	700,839,842.40
Future												
	Jun 2017	ZACR	Future	10	1.9651	1.8807	0.0000	0.0000	0	0.00		
				10					0.00	0.00	109,794.00	2,503,480,006.00
	Total			10					0.00	0.00	109,794.00	2,503,480,006.00
Future												
	Jun 2017	ZAEU	Future	111,325	14.5716	14.0071	14.6000	14.4841	3,139	45,651,074.70		
	Sep 2017	ZAEU	Future	7,513	14.8686	14.2858	14.9046	14.7790	291	4,321,212.80		
	Dec 2017	ZAEU	Future	749	15.1717	14.5705	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	Future	916	15.4803	14.8619	0.0000	0.0000	570	8,667,705.00		
				120,503					4,000.00	58,639,992.50	10,396,351.00	144,093,684,215.90
Option												
	Dec 2017	ZAEU	14.00 Put	18,000	302.8048	477.9501	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	478.7324	311.1921	0.0000	0.0000	0	0.00		
				36,000					0.00	0.00	4,848,181.00	0.00
	Total			156,503					4,000.00	58,639,992.50	15,244,532.00	144,093,684,215.90
Future												
	Jun 2017	ZAFR	Future	1,356	13.6274	13.1099	0.0000	0.0000	0	0.00		
				1,356					0.00	0.00	575,453.00	6,044,747,843.90
	Total			1,356					0.00	0.00	575,453.00	6,044,747,843.90
Future												
	Jun 2017	ZAGB	Future	57,497	16.9988	16.2834	17.0696	16.8400	2,235	37,832,507.60		
	Sep 2017	ZAGB	Future	1,786	17.3058	16.5707	17.2701	17.2701	4	69,080.40		
	Dec 2017	ZAGB	Future	215	17.6174	16.8622	0.0000	0.0000	0	0.00		
				59,498					2,239.00	37,901,588.00	7,486,284.00	123,404,011,878.40
Option												
	Jun 2017	ZAGB	16.50 Call	600	838.5042	432.2631	0.0000	0.0000	0	0.00		
				600					0.00	0.00	1,757,413.00	0.00
	Total			60,098					2,239.00	37,901,588.00	9,243,697.00	123,404,011,878.40

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Jun 2017	ZAJY	Future	3,804	0.1222	0.1172	0.0000	0.0000	0	0.00		
			<u>3,804</u>					0.00	0.00	912,172.00	10,138,818,973.30
		Total	3,804					0.00	0.00	912,172.00	10,138,818,973.30
Future											
Sep 2017	ZAKS	Future	1,382	0.1298	0.1242	0.0000	0.0000	0	0.00		
			<u>1,382</u>					0.00	0.00	27,127.00	372,831,350.00
		Total	1,382					0.00	0.00	27,127.00	372,831,350.00
Future											
Jun 2017	ZAUM	Future	507	13.5843	13.0030	13.5058	13.5058	11	14,931,580.00		
Sep 2017	ZAUM	Future	27	13.7965	13.2006	0.0000	0.0000	0	0.00		
Dec 2017	ZAUM	Future	15	14.0068	13.3964	0.0000	0.0000	0	0.00		
Jun 2018	ZAUM	Future	31	14.4257	13.7850	0.0000	0.0000	31	44,636,750.00		
			<u>580</u>					42.00	59,568,330.00	137,176.00	156,012,458,390.00
		Total	580					42.00	59,568,330.00	141,699.00	156,012,458,390.00
Future											
Jun 2017	ZAUS	Future	654,759	13.5843	13.0030	13.6743	13.4632	562,297	7,591,700,904.40		
Sep 2017	ZAUS	Future	51,683	13.7965	13.2006	13.8764	13.6916	3,740	51,523,773.30		
Dec 2017	ZAUS	Future	114,842	14.0068	13.3964	14.1004	13.8886	209,226	2,936,222,539.50		
Mar 2018	ZAUS	Future	70	14.2145	13.5911	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	3,115	14.4257	13.7850	0.0000	0.0000	700	10,094,840.00		
			<u>824,469</u>					775,963.00	10,589,542,057.20	133,880,239.00	1,526,339,999,133.00
Option											
Jun 2017	ZAUS	11.78 Put	4,500	17.3125	26.4350	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.00 Put	60,150	20.7566	52.2391	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.10 Put	2,000	22.6527	68.7366	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.25 Put	4,500	29.4939	100.0554	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.50 Put	1,000	63.4768	173.6928	0.0000	0.0000	200	0.00		
Jun 2017	ZAUS	12.65 Call	3,000	1027.9267	584.5949	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.71 Put	17,600	107.9867	257.5463	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.76 Call	50	945.3009	523.3759	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.76 Put	50	121.0009	280.3759	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.80 Put	4,000	132.1118	299.4205	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.90 Put	2,000	162.0895	350.0171	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.92 Call	33,000	832.7415	443.6381	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Call	2,378	779.7036	407.7538	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Put	4,455	195.4036	404.7538	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.10 Call	0	716.9204	368.1432	0.0000	0.0000	250	0.00		
Jun 2017	ZAUS	13.27 Call	3,000	619.1507	309.1982	0.0000	0.0000	6,000	0.00		

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Jun 2017	ZAUS	13.34 Call	4,000	582.1321	287.7426	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	556.8237	273.3444	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	527.6772	257.0354	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	5,000	504.3899	244.2132	0.0000	0.0000	200	0.00
Jun 2017	ZAUS	13.69 Put	250	531.9640	888.0814	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	422.5333	199.0039	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	386.9535	179.4222	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	622.5767	1000.9521	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	649.5512	1033.9291	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	324.6203	146.1213	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	740.3203	1143.1213	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	820.5680	1237.6954	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	835.4744	1255.0856	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	873.1470	1298.8091	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	911.3798	1342.8697	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	261.1263	113.5835	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	258.8517	112.4592	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	989.2121	1431.2270	0.0000	0.0000	5,000	0.00
Jun 2017	ZAUS	14.50 Call	44,178	210.1971	84.6818	0.0000	0.0000	2,000	0.00
Jun 2017	ZAUS	14.75 Call	2,000	169.9670	62.1205	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1456.9701	1939.1291	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	136.6902	45.3855	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	118.9265	37.5418	0.0000	0.0000	1,000	0.00
Jun 2017	ZAUS	15.40 Call	5,000	94.4466	27.3206	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2001.8907	2521.0512	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	66.8961	20.2322	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2262.5961	2797.2322	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	62.8349	19.9197	0.0000	0.0000	3,000	0.00
Jun 2017	ZAUS	15.86 Call	30,000	62.2764	19.8770	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	55.0013	19.3349	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	50.3725	19.0033	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	46.1678	18.7130	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	43.9338	18.5568	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	33.5018	17.7274	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	12.1806	3.8417	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	6.9198	2.0180	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	1.9705	0.4864	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,602	71.9682	117.9621	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	132.1882	258.0319	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	208.2093	383.6547	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	7,202	1068.6987	684.3094	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	272.1987	483.7094	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	ZAUS	13.14 Put	90	324.6333	560.7697	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	442.1164	719.5413	0.0000	0.0000	3,000	0.00
Sep 2017	ZAUS	13.50 Call	5,730	788.9630	485.9278	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	636.0165	966.9276	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	515.7292	304.9803	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	933.1102	1320.4743	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1003.7034	1401.7761	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	477.3661	0.0000	0.0000	0.0000	6,000	0.00
Sep 2017	ZAUS	14.47 Put	150	1113.0686	1526.2150	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	7,202	431.9152	252.0347	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	419.6126	243.4902	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	325.6405	179.1439	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	183.9696	91.6836	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	147.7181	67.2551	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	120.2604	49.3227	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	109.0861	42.2496	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	107.5275	41.2811	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	68.6801	16.7302	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	74.6738	125.1164	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	103.2521	168.2035	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	133.3528	220.4219	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	166.0390	0.0000	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	185.5137	312.9517	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,900	219.8573	368.9523	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	327.8195	529.1599	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	371.2362	592.2417	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	465.4419	722.6948	0.0000	0.0000	104,000	0.00
Dec 2017	ZAUS	13.40 Put	114,600	488.9315	0.0000	0.0000	0.0000	114,600	0.00
Dec 2017	ZAUS	13.50 Call	500	1044.5193	710.4540	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	815.6484	1150.5414	0.0000	0.0000	66,000	0.00
Dec 2017	ZAUS	14.09 Put	0	871.1260	1215.9190	0.0000	0.0000	32,000	0.00
Dec 2017	ZAUS	14.15 Put	0	908.9854	1260.3288	0.0000	0.0000	32,000	0.00
Dec 2017	ZAUS	14.18 Put	0	928.1672	1282.7354	0.0000	0.0000	32,000	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1142.7544	1529.5991	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	0	1163.7541	1553.4279	0.0000	0.0000	44,000	0.00
Dec 2017	ZAUS	15.00 Call	3,580	517.8978	332.1905	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	493.5557	314.1332	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	491.4134	312.5491	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	333.6547	203.4163	0.0000	0.0000	114,600	0.00
Dec 2017	ZAUS	17.13 Call	34,000	214.4811	131.6936	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	211.7987	129.9054	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	209.8235	128.5883	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	17.24 Call	33,000	207.2330	126.8649	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	164.1844	79.6902	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	3,867	368.8091	557.2320	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.46 Call	3,867	600.8699	408.9637	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	11.00 Put	750	44.8325	42.1619	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.05 Put	750	432.9220	626.0825	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	678.6405	950.5818	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	603.5790	429.0368	0.0000	0.0000	0	0.00	
			<u>1,137,437</u>					<u>565,850.00</u>	<u>0.00</u>	<u>33,199,083.00</u>
		Total	<u>1,961,906</u>					<u>1,341,813.00</u>	<u>10,589,542,057.20</u>	<u>167,079,322.00</u>
										<u>1,526,339,999,133.00</u>

Grand Total			<u>2,603,055</u>					<u>1,365,563.00</u>	<u>10,959,129,851.60</u>	<u>222,453,106</u>	<u>2,100,940,820,339.60</u>
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