



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-April-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	2.0138	2.0199	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>											
Apr 2017	DAEU	Future	45	14.7447	14.7608	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	5	14.7605	14.7790	0.0000	0.0000	0	0.00		
			50					0.00	0.00	114,480.00	1,468,987,964.20
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	404,080.00	1,468,987,964.20
<b>Future</b>											
Apr 2017	DAGB	Future	61	17.3084	17.3030	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	10	17.3255	17.3247	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	182	17.3328	17.3385	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	17.3445	17.3496	0.0000	0.0000	0	0.00		
May 2017	DAGB	Future	7	17.4705	17.4696	0.0000	0.0000	0	0.00		
			357					0.00	0.00	52,468.00	859,847,414.10
		<b>Total</b>	<b>357</b>					<b>0.00</b>	<b>0.00</b>	243,581.00	859,847,414.10
<b>Future</b>											
Apr 2017	DAUS	Future	0	13.8375	13.9273	0.0000	0.0000	10	139,000.00		
Apr 2017	DAUS	Future	722	13.8797	13.9273	0.0000	0.0000	11	152,119.00		
Apr 2017	DAUS	Future	1,450	13.8886	13.9362	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.8912	13.9415	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.8967	13.9522	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,081	13.9052	13.9601	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.9425	13.9948	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	10	13.9539	13.9820	0.0000	0.0000	10	139,820.00		
May 2017	DAUS	Future	40	13.9931	14.0441	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.1173	14.1686	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>		
Jul 2017	DAUS	Future	2,274	14.1414	14.1930	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	14.1680	14.2199	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	415	14.2814	14.3347	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.3443	14.3983	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	14.3953	14.4496	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	14.6187	14.6759	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.8336	14.8941	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	15.0734	15.1331	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	15.3081	15.3671	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	15.5429	15.6010	0.0000	0.0000	0	0.00		
			<u>8,066</u>					<u>31.00</u>	<u>430,939.00</u>	<u>5,254,350.00</u>	<u>60,675,533,422.70</u>
<b>Option</b>											
Apr 2017	DAUS	13.66 Call	1,269	233.1943	307.4540	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.78 Call	2,000	133.1202	208.4793	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.80 Call	2,500	118.3344	193.0727	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	112.4912	126.0026	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	0.0027	0.2677	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.00 Call	20,000	882.8287	933.5108	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.50 Call	20,000	402.2938	462.0037	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.89 Call	2,500	208.1892	248.3898	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.06 Call	100	855.3980	909.3124	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.50 Put	60	72.3006	62.9019	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.80 Put	1,000	169.9479	155.0179	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	339.8219	313.7223	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	15.06 Call	1,000	20.0651	24.9593	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	15.69 Call	60	7.8309	9.7274	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	1.9123	2.4072	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.00 Call	1,500	924.1923	977.2150	0.0000	0.0000	0	0.00		
May 2017	DAUS	12.60 Put	10,000	12.4706	11.2037	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.56 Call	10,000	457.0426	502.0356	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.22 Put	25,000	27.7830	36.0733	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.65 Call	1,000	403.7440	456.0838	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.00 Put	34,000	30.8185	0.0000	0.0000	0.0000	68,000	0.00		
May 2017	DAUS	15.00 Call	34,000	48.6808	0.0000	0.0000	0.0000	34,000	0.00		
May 2017	DAUS	13.50 Put	60	137.2060	134.7833	0.0000	0.0000	0	0.00		
May 2017	DAUS	15.97 Call	60	26.8658	30.5120	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	186.6141	181.6143	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	43.2298	56.3292	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.00 Call	5,000	491.8155	530.3292	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.07 Call	5,000	476.7542	514.5764	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	395.4877	384.3964	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	26.9172	21.2889	0.0000	0.0000	0	0.00		

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Jul 2017	DAUS	13.20 Put	2,000	130.7525	130.6090	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	437.8931	472.3760	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	221.0414	215.6046	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	65.1433	79.4973	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	252.7828	248.9236	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	87.5349	102.7580	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	277.2730	274.4184	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	103.3402	119.9600	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	299.8146	296.4564	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	114.9764	135.5334	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	320.2982	315.2010	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	135.1960	156.4027	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	334.7314	328.8399	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	147.6938	167.3998	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1140.1759	1115.5063	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	684.6088	713.6154	0.0000	0.0000	0	0.00		
			<u>189,949</u>					<u>102,000.00</u>	<u>0.00</u>	<u>11,645,708.00</u>	<u>0.00</u>
	<b>Total</b>		<b>198,015</b>					<b>102,031.00</b>	<b>430,939.00</b>	16,900,058.00	60,675,533,422.70
<b>Future</b>											
Jun 2017	EUUS	Future	30,283	1.0657	1.0633	0.0000	0.0000	1,156	12,350,704.00		
			<u>30,283</u>					<u>1,156.00</u>	<u>12,350,704.00</u>	<u>511,443.00</u>	<u>5,693,028,331.00</u>
	<b>Total</b>		<b>30,283</b>					<b>1,156.00</b>	<b>12,350,704.00</b>	511,443.00	5,693,028,331.00
<b>Future</b>											
Jun 2017	GBUS	Future	4,048	1.2491	1.2446	0.0000	0.0000	0	0.00		
			<u>4,048</u>					<u>0.00</u>	<u>0.00</u>	<u>22,587.00</u>	<u>283,770,044.00</u>
	<b>Total</b>		<b>4,048</b>					<b>0.00</b>	<b>0.00</b>	22,587.00	283,770,044.00
<b>Future</b>											
Jun 2017	ZAAD	Future	30,215	10.4842	10.5527	10.5609	10.5273	300	3,161,550.00		
Sep 2017	ZAAD	Future	4,105	10.6347	10.7051	0.0000	0.0000	870	9,250,362.00		
Dec 2017	ZAAD	Future	58	10.7871	10.8597	0.0000	0.0000	0	0.00		
			<u>34,378</u>					<u>1,170.00</u>	<u>12,411,912.00</u>	<u>3,184,623.00</u>	<u>26,935,836,993.00</u>
	<b>Total</b>		<b>34,378</b>					<b>1,170.00</b>	<b>12,411,912.00</b>	3,217,000.00	26,935,836,993.00
<b>Future</b>											
Jun 2017	ZACA	Future	10	10.5243	10.5547	0.0000	0.0000	0	0.00		
Sep 2017	ZACA	Future	10	10.7047	10.7364	0.0000	0.0000	0	0.00		
			<u>20</u>					<u>0.00</u>	<u>0.00</u>	<u>74,362.00</u>	<u>700,943,592.40</u>
	<b>Total</b>		<b>20</b>					<b>0.00</b>	<b>0.00</b>	74,362.00	700,943,592.40

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<b>Future</b>											
	Jun 2017 ZACR	Future	10	2.0240	2.0293	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,794.00	2,503,480,006.00
		<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	109,461	14.9613	14.9820	14.9841	14.8650	1,699	25,355,879.60		
	Sep 2017 ZAEU	Future	6,868	15.2690	15.2912	15.2968	15.2804	120	1,834,632.00		
	Dec 2017 ZAEU	Future	303	15.5843	15.6085	0.0000	0.0000	0	0.00		
	Mar 2018 ZAEU	Future	1,115	15.9078	15.9387	0.0000	0.0000	0	0.00		
			117,747					1,819.00	27,190,511.60	10,421,348.00	144,468,576,020.80
<b>Option</b>											
	Dec 2017 ZAEU	14.00 Put	18,000	193.2575	194.5638	0.0000	0.0000	0	0.00		
	Dec 2017 ZAEU	16.39 Call	18,000	537.4873	551.8048	0.0000	0.0000	0	0.00		
			36,000					0.00	0.00	4,848,181.00	0.00
		<b>Total</b>	<b>153,747</b>					<b>1,819.00</b>	<b>27,190,511.60</b>	15,269,529.00	144,468,576,020.80
<b>Future</b>											
	Jun 2017 ZAFR	Future	1,356	14.0116	14.0350	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	575,574.00	6,046,456,189.30
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	575,574.00	6,046,456,189.30
<b>Future</b>											
	Jun 2017 ZAGB	Future	58,150	17.5372	17.5367	17.5541	17.4585	8,091	141,754,062.70		
	Sep 2017 ZAGB	Future	1,786	17.8590	17.8602	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	215	18.1861	18.1895	0.0000	0.0000	0	0.00		
			60,151					8,091.00	141,754,062.70	7,504,535.00	123,722,328,659.80
<b>Option</b>											
	Jun 2017 ZAGB	16.50 Call	600	1162.2255	1167.4422	0.0000	0.0000	0	0.00		
	Jun 2017 ZAGB	17.50 Call	600	541.1310	556.4705	0.0000	0.0000	0	0.00		
	Jun 2017 ZAGB	19.00 Call	1,200	150.4794	161.9445	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	1,759,213.00	0.00
		<b>Total</b>	<b>62,551</b>					<b>8,091.00</b>	<b>141,754,062.70</b>	9,263,748.00	123,722,328,659.80
<b>Future</b>											
	Jun 2017 ZAJY	Future	3,823	0.1282	0.1271	0.1278	0.1278	19	242,744.00		
			3,823					19.00	242,744.00	912,209.00	10,139,290,425.30
		<b>Total</b>	<b>3,823</b>					<b>19.00</b>	<b>242,744.00</b>	912,209.00	10,139,290,425.30
<b>Future</b>											
	Sep 2017 ZAKS	Future	1,382	0.1338	0.1345	0.0000	0.0000	0	0.00		

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			1,382					0.00	0.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>
<b>Future</b>									
Jun 2017	ZAUM	Future	495	14.0395	14.0907	0.0000	0.0000	48	67,422,400.00
Sep 2017	ZAUM	Future	27	14.2597	14.3127	0.0000	0.0000	0	0.00
Dec 2017	ZAUM	Future	45	14.4802	14.5351	0.0000	0.0000	0	0.00
Jun 2018	ZAUM	Future	47	14.9305	14.9907	0.0000	0.0000	0	0.00
			614					48.00	67,422,400.00
		<b>Total</b>	<b>614</b>					<b>48.00</b>	<b>67,422,400.00</b>
<b>Future</b>									
Jun 2017	ZAUS	Future	1,011,547	14.0395	14.0907	14.1140	13.9235	260,858	3,662,306,564.20
Sep 2017	ZAUS	Future	54,344	14.2597	14.3127	14.3000	14.2000	1,129	16,111,738.40
Dec 2017	ZAUS	Future	94,995	14.4802	14.5351	14.5216	14.4000	410	5,944,027.70
Mar 2018	ZAUS	Future	280	14.7014	14.7606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	3,115	14.9305	14.9907	0.0000	0.0000	0	0.00
			1,164,281					262,397.00	3,684,362,330.30
									137,125,969.00
									1,571,463,842,232.80
<b>Option</b>									
Jun 2017	ZAUS	11.78 Put	4,500	9.8338	8.2187	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.00 Put	60,150	12.0828	10.2680	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.10 Put	2,000	13.3115	11.3976	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	15.4610	13.3850	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	1,000	20.1143	17.7260	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.65 Call	3,000	1413.2814	1461.8714	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	28.1762	23.2539	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.76 Call	50	1311.8487	1357.9854	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	36.0308	30.8861	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	2,000	46.7063	41.4897	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	33,000	1168.6119	1214.6064	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	2,378	1099.2152	1145.3433	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	48,455	59.7152	54.6433	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	878.2721	925.9517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	1,638	115.6426	112.3956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.34 Call	4,000	824.7851	873.1313	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	788.5347	836.5104	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	746.6191	793.9026	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	712.8087	759.4817	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Put	100	173.3087	168.7817	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	244.2827	237.0780	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	587.9370	631.7778	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	531.7716	573.9834	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	13.83 Put	2,280	306.2322	296.7329	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	325.4237	315.2261	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,150	431.7753	470.4049	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	392.2753	379.7049	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	413.6952	451.5686	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	455.3397	439.5778	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	467.4939	451.3369	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	498.5270	481.3754	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	530.4523	512.3094	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	332.9654	365.6254	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	329.5207	361.9860	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	596.8558	576.7406	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	99,678	256.4610	284.2771	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	197.3917	220.7267	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1020.2446	990.5631	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	150.7814	170.7957	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	128.3501	146.4441	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	98.3505	113.5851	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	88.0907	102.7197	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1548.5907	1512.0197	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	63.9011	73.4067	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1804.4011	1762.7067	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	58.9811	67.4231	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	58.3106	66.6074	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	49.6983	56.1272	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	44.3537	49.6294	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	39.6011	43.8598	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	37.0058	40.7156	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	21.9252	22.6379	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	17.5894	13.7277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	11.2900	9.4273	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	3.2742	2.5522	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	41.1437	37.5444	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	70.9094	69.4921	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	97.8710	99.0010	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	7,202	1391.9558	1445.9771	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	132.2558	133.2771	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	164.2081	164.3514	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	236.8744	234.7539	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,730	1029.3656	1079.1603	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	368.0282	361.1986	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	372.3845	365.4510	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	14.20 Call	90	651.7895	692.9094	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	603.3349	591.2111	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	661.8612	647.9831	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	597.5862	636.5862	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	754.8147	739.1002	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	7,202	533.7537	570.6694	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	516.2808	552.5803	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	461.0138	495.2296	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	382.8590	413.6156	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	198.3686	221.0157	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	150.9892	170.8907	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	115.4841	132.9041	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	101.2277	117.5091	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	99.2604	115.3781	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	43.2548	61.1791	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	42.1614	33.4312	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	58.9520	49.8912	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	77.0346	68.2502	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	97.0955	89.0985	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	109.2406	101.8896	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,900	129.7211	123.6576	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	189.4176	187.8923	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	217.1973	215.0759	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	282.8681	278.7318	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	298.6718	294.0412	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	500	1312.1532	1361.3770	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.91 Put	34,000	495.1410	0.0000	0.0000	0.0000	34,000	0.00
Dec 2017	ZAUS	14.00 Put	33,000	538.0165	526.7325	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	809.3732	792.6910	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	612.4783	645.7997	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	579.3844	611.7021	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	576.4682	608.6976	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	375.5792	401.2181	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	34,000	214.1111	233.5610	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	210.0345	229.2954	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	207.0346	226.1541	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	203.1119	222.0457	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	139.5118	159.7074	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	228.0862	217.4392	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	692.1833	722.8829	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	42.7016	35.6378	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	750	265.9518	249.5995	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>	
Jun 2018	ZAUS	13.64 Put	70,530	470.0529	459.1157	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	675.8962	702.1029	0.0000	0.0000	0	0.00	
			<u>1,367,662</u>					<u>34,000.00</u>	<u>0.00</u>	<u>33,501,389.00</u>
		<b>Total</b>	<b>2,531,943</b>					<b>296,397.00</b>	<b>3,684,362,330.30</b>	<b>170,627,358.00</b>
										<b>1,571,463,842,232.80</b>

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<b>Grand Total</b>	<b>3,022,939</b>							<b>410,731.00</b>	<b>3,946,165,603.60</b>	<b>226,551,998</b>	<b>2,151,447,409,789.90</b>
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