



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-November-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Nov 2017	DAEU	Future	21	16.3432	16.3884	0.0000	0.0000	0	0.00		
Nov 2017	DAEU	Future	800	16.3913	16.4409	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	800	16.5028	16.5559	0.0000	0.0000	0	0.00		
			<u>1,621</u>					<u>0.00</u>	<u>0.00</u>	<u>247 763.00</u>	<u>3 573 969 135.30</u>
<b>Option</b>											
Jan 2018	DAEU	15.80 Put	193,000	216.6382	205.0169	0.0000	0.0000	0	0.00		
			<u>193,000</u>					<u>0.00</u>	<u>0.00</u>	<u>517 422.00</u>	<u>0.00</u>
		<b>Total</b>	<b>194,621</b>					<b>0.00</b>	<b>0.00</b>	<b>765 185.00</b>	<b>3 573 969 135.30</b>
<b>Future</b>											
Dec 2017	DAGB	Future	8	18.4717	18.8185	0.0000	0.0000	0	0.00		
Jan 2018	DAGB	Future	10	18.6443	18.9933	0.0000	0.0000	0	0.00		
			<u>18</u>					<u>0.00</u>	<u>0.00</u>	<u>53 488.00</u>	<u>877 294 267.50</u>
		<b>Total</b>	<b>18</b>					<b>0.00</b>	<b>0.00</b>	<b>245 601.00</b>	<b>877 294 267.50</b>
<b>Future</b>											
Nov 2017	DAUS	Future	80,000	13.9966	14.0695	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	14.0042	14.0792	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	300	14.0111	14.0874	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	1,630	14.0136	14.0901	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	1,990	14.0405	14.1199	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	2,708	14.0454	14.1253	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	24	14.0552	14.1361	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	241	14.0788	14.1596	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,781	14.0811	14.1619	0.0000	0.0000	4	56,184.00		
Dec 2017	DAUS	Future	916	14.1091	14.1901	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	14.1277	14.2089	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	14.1416	14.2226	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	14.1462	14.2272	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	14.1600	14.2410	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>		
Jan 2018	DAUS	Future	70	14.1760	14.2571	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,564	14.1898	14.2709	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	14.2194	14.3005	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	14.3774	14.4598	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.4158	14.4985	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	14.4612	14.5440	0.0000	0.0000	181	2,614,508.80		
Jul 2018	DAUS	Future	100	14.5338	14.6168	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	14.5746	14.6577	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	14.5860	14.6691	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	788	14.5996	14.6828	0.0000	0.0000	788	11,488,173.20		
Aug 2018	DAUS	Future	70	14.6293	14.7128	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	14.7968	14.8820	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.8418	14.9274	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	15.0727	15.1561	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	16.4909	16.5525	0.0000	0.0000	0	0.00		
			<u>179,946</u>					<u>973.00</u>	<u>14,158,866.00</u>	<u>6 831 663.00</u>	<u>82 663 351 788.00</u>

Option

Nov 2017	DAUS	13.35 Put	20,000	0.2263	0.3604	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.55 Put	20,000	1.3922	1.9957	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.80 Put	20,000	13.1841	14.4524	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.70 Call	40,000	316.9171	390.1867	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.70 Put	40,000	20.3171	20.6867	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	54.3764	48.0531	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	1.1977	1.5077	0.0000	0.0000	0	0.00
Nov 2017	DAUS	12.75 Put	238,000	8.3156	6.1344	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	141.2697	129.4328	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	5.7089	7.1741	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	107.5511	93.4050	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	250.3737	278.9637	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	221.9844	248.2849	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	145.2930	128.1808	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	150.0820	132.5759	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	157.4751	139.3706	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	183.9803	163.8135	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	47.4055	42.0334	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	102.6088	89.2601	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	124.2500	108.9310	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	217.6463	240.6943	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	168.8253	187.8644	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	133.6010	150.1368	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	123.4820	139.0293	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.50 Put	100,000	245.5476	0.0000	0.0000	0.0000	100,000	0.00

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Mar 2018	DAUS	13.40 Put	100,000	216.1133	0.0000	0.0000	0.0000	100,000	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1101.0381	1051.2069	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	299.0436	321.5380	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	13.80 Put	1,000	409.9911	379.8171	0.0000	0.0000	500	0.00		
Apr 2018	DAUS	15.23 Call	500	430.3470	0.0000	0.0000	0.0000	500	0.00		
Apr 2018	DAUS	15.66 Call	500	336.0345	360.5078	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	432.5748	403.3954	0.0000	0.0000	500	0.00		
May 2018	DAUS	15.43 Call	500	456.6178	0.0000	0.0000	0.0000	500	0.00		
May 2018	DAUS	15.89 Call	500	359.9563	384.7342	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	451.8029	424.8913	0.0000	0.0000	500	0.00		
Jun 2018	DAUS	15.62 Call	500	479.4889	0.0000	0.0000	0.0000	500	0.00		
Jun 2018	DAUS	16.10 Call	500	381.1591	406.7039	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	470.8908	444.6214	0.0000	0.0000	500	0.00		
Jul 2018	DAUS	15.82 Call	500	503.9736	0.0000	0.0000	0.0000	500	0.00		
Jul 2018	DAUS	16.32 Call	500	403.4675	428.5934	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	488.5251	462.8418	0.0000	0.0000	500	0.00		
Aug 2018	DAUS	16.05 Call	500	519.8768	0.0000	0.0000	0.0000	500	0.00		
Aug 2018	DAUS	16.57 Call	500	418.6628	443.9132	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	503.2514	477.5374	0.0000	0.0000	500	0.00		
Sep 2018	DAUS	16.25 Call	500	534.9875	0.0000	0.0000	0.0000	500	0.00		
Sep 2018	DAUS	16.80 Call	500	431.5263	456.0038	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	518.1872	493.1124	0.0000	0.0000	500	0.00		
Oct 2018	DAUS	16.47 Call	500	553.6336	0.0000	0.0000	0.0000	500	0.00		
Oct 2018	DAUS	17.02 Call	500	453.9509	478.4333	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	534.3899	509.2690	0.0000	0.0000	500	0.00		
Nov 2018	DAUS	16.70 Call	500	575.7503	0.0000	0.0000	0.0000	500	0.00		
Nov 2018	DAUS	17.31 Call	500	470.1614	494.5858	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	547.9299	523.0005	0.0000	0.0000	500	0.00		
Dec 2018	DAUS	16.93 Call	500	599.4552	0.0000	0.0000	0.0000	500	0.00		
Dec 2018	DAUS	17.58 Call	500	491.4986	514.9645	0.0000	0.0000	0	0.00		
			<u>1,081,088</u>					<u>209,000.00</u>	<u>0.00</u>	<u>14 575 149.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,261,034</b>					<b>209,973.00</b>	<b>14,158,866.00</b>	21 406 812.00	82 663 351 788.00
<b>Future</b>											
Dec 2017	EUUS	Future	111	1.1689	1.1660	1.1697	1.1697	15	175,455.00		
			<u>111</u>					<u>15.00</u>	<u>175,455.00</u>	<u>648 699.00</u>	<u>7 288 521 918.00</u>
<b>Total</b>			<b>111</b>					<b>15.00</b>	<b>175,455.00</b>	648 699.00	7 288 521 918.00
<b>Future</b>											
Dec 2017	ZAAD	Future	16,036	10.8723	10.8821	0.0000	0.0000	0	0.00		
Mar 2018	ZAAD	Future	1,150	11.0262	11.0359	11.0239	11.0232	500	5,511,775.00		
Jun 2018	ZAAD	Future	550	11.1799	11.1896	11.1771	11.1771	1,649	18,431,337.70		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			17,736					2,149.00	23,943,112.70	3 390 888.00	29 041 433 888.10
		<b>Total</b>	<b>17,736</b>					<b>2,149.00</b>	<b>23,943,112.70</b>	3 423 265.00	29 041 433 888.10
<b>Future</b>											
	Dec 2017 ZACA	Future	350	10.9925	10.9982	0.0000	0.0000	20,000	219,605,000.00		
			350					20,000.00	219,605,000.00	121 203.00	1 189 651 312.10
		<b>Total</b>	<b>350</b>					<b>20,000.00</b>	<b>219,605,000.00</b>	121 203.00	1 189 651 312.10
<b>Future</b>											
	Dec 2017 ZAEU	Future	100,186	16.4681	16.5212	16.4545	16.3922	5,767	94,792,651.40		
	Mar 2018 ZAEU	Future	13,524	16.8051	16.8586	16.8001	16.7950	385	6,469,793.20		
	Jun 2018 ZAEU	Future	510	17.1461	17.2004	0.0000	0.0000	0	0.00		
	Sep 2018 ZAEU	Future	4,679	17.4974	17.5530	0.0000	0.0000	0	0.00		
			118,899					6,152.00	101,262,444.60	12 732 287.00	179 266 532 101.20
<b>Option</b>											
	Dec 2017 ZAEU	14.00 Put	18,000	6.4377	5.2716	0.0000	0.0000	0	0.00		
	Dec 2017 ZAEU	16.39 Call	18,000	440.8132	485.2383	0.0000	0.0000	0	0.00		
	Mar 2018 ZAEU	15.05 Put	5,648	99.1441	98.3052	0.0000	0.0000	0	0.00		
	Mar 2018 ZAEU	15.10 Put	19,510	104.3960	103.7483	0.0000	0.0000	0	0.00		
	Mar 2018 ZAEU	16.50 Call	643	840.6297	879.3824	0.0000	0.0000	0	0.00		
	Mar 2018 ZAEU	17.00 Call	620	616.1531	649.0374	0.0000	0.0000	0	0.00		
	Jun 2018 ZAEU	13.75 Put	54,617	32.5293	26.6665	0.0000	0.0000	0	0.00		
	Jun 2018 ZAEU	15.25 Put	54,617	185.2070	178.8952	0.0000	0.0000	0	0.00		
	Jun 2018 ZAEU	20.55 Call	54,617	193.1247	204.8197	0.0000	0.0000	0	0.00		
			226,272					0.00	0.00	5 583 922.00	0.00
		<b>Total</b>	<b>345,171</b>					<b>6,152.00</b>	<b>101,262,444.60</b>	18 316 209.00	179 266 532 101.20
<b>Future</b>											
	Dec 2017 ZAFR	Future	1,502	14.1500	14.2015	0.0000	0.0000	0	0.00		
			1,502					0.00	0.00	598 103.00	6 357 013 656.60
		<b>Total</b>	<b>1,502</b>					<b>0.00</b>	<b>0.00</b>	598 103.00	6 357 013 656.60
<b>Future</b>											
	Dec 2017 ZAGB	Future	202,772	18.4830	18.8301	18.7000	18.4668	2,639	49,168,452.50		
	Mar 2018 ZAGB	Future	3,191	18.8111	19.1629	19.0159	18.8446	1,502	28,557,664.20		
	Jun 2018 ZAGB	Future	3,383	19.1379	19.4928	0.0000	0.0000	0	0.00		
	Sep 2018 ZAGB	Future	3,565	19.4692	19.8269	0.0000	0.0000	0	0.00		
			212,911					4,141.00	77,726,116.70	9 213 127.00	153 365 050 256.10
<b>Option</b>											
	Dec 2017 ZAGB	18.20 Call	400	619.2790	853.6770	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	19.80 Call	800	119.3922	193.2251	0.0000	0.0000	0	0.00		

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Mar 2018	ZAGB	17.00 Put	500	190.2156	139.4137	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	409.5871	511.0634	0.0000	0.0000	0	0.00	
			2,200					0.00	0.00	1 770 013.00
		<b>Total</b>	<b>215,111</b>					<b>4,141.00</b>	<b>77,726,116.70</b>	10 983 140.00 153 365 050 256.10
<b>Future</b>										
Dec 2017	ZAJY	Future	225	0.1240	0.1245	0.0000	0.0000	0	0.00	
			225					0.00	0.00	952 800.00 10 617 056 977.80
		<b>Total</b>	<b>225</b>					<b>0.00</b>	<b>0.00</b>	952 800.00 10 617 056 977.80
<b>Future</b>										
Jun 2018	ZAKS	Future	1,145	0.1342	0.1336	0.0000	0.0000	0	0.00	
			1,145					0.00	0.00	30 799.00 417 691 770.00
		<b>Total</b>	<b>1,145</b>					<b>0.00</b>	<b>0.00</b>	30 799.00 417 691 770.00
<b>Future</b>										
Dec 2017	ZATR	Future	4,775	3.6542	3.6607	0.0000	0.0000	0	0.00	
			4,775					0.00	0.00	232 443.00 840 432 591.50
		<b>Total</b>	<b>4,775</b>					<b>0.00</b>	<b>0.00</b>	232 443.00 840 432 591.50
<b>Future</b>										
Dec 2017	ZAUM	Future	757	14.0881	14.1690	14.1130	14.0361	80	112,602,500.00	
Mar 2018	ZAUM	Future	28	14.2961	14.3779	14.2676	14.2676	5	7,133,800.00	
Jun 2018	ZAUM	Future	9	14.5021	14.5849	0.0000	0.0000	0	0.00	
			794					85.00	119,736,300.00	143 892.00 165 008 758 070.00
		<b>Total</b>	<b>794</b>					<b>85.00</b>	<b>119,736,300.00</b>	148 415.00 165 008 758 070.00
<b>Future</b>										
Dec 2017	ZAUS	Future	1,024,759	14.0881	14.1690	14.1130	14.0333	71,996	1,013,773,501.30	
Mar 2018	ZAUS	Future	173,462	14.2961	14.3779	14.3106	14.2450	1,445	20,634,070.50	
Jun 2018	ZAUS	Future	109,751	14.5021	14.5849	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	Future	2,767	14.7096	14.7939	0.0000	0.0000	0	0.00	
Sep 2020	ZAUS	Future	184,000	16.6269	16.6856	0.0000	0.0000	0	0.00	
			1,494,739					73,441.00	1,034,407,571.80	157 518 281.00 1 843 151 362 034.00
<b>Option</b>										
Dec 2017	ZAUS	11.75 Put	1,000	3.5224	3.4979	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	20,141	4.7710	4.6978	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.16 Put	550	5.8410	5.7160	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.20 Put	4,000	6.1509	6.0094	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.21 Put	18,000	6.2313	6.0855	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.40 Put	114,600	8.0264	7.7727	0.0000	0.0000	0	0.00	

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Dec 2017	ZAUS	12.50 Put	16,416	9.2167	8.8818	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.56 Put	7,100	10.0324	9.6382	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	11.4246	10.9228	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.75 Put	10,000	14.7801	12.5992	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.76 Put	550	15.3215	13.0689	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	10,000	33.9572	30.0951	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.10 Put	41,000	45.6495	40.9398	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	48.3191	43.4271	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.15 Put	2,600	52.5459	47.3701	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	57.0473	51.5770	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Call	7,000	948.3061	1023.5333	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Put	6,728	60.2061	54.5333	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	61.8333	56.0575	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.22 Put	7,100	63.4932	57.6130	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.25 Call	16,141	906.7738	981.4728	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	88.2093	80.8549	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	99.3589	91.3757	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	11,016	713.1289	784.1835	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.60 Call	4,000	643.0112	711.8885	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Call	3,750	540.0153	604.9194	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Put	3,000	211.9153	195.9194	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	227.9784	210.9034	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,100	443.3284	503.4484	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	407.3405	465.3525	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	319.2405	296.3525	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	474.5256	441.7366	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	2,000	249.0344	292.8389	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	7,000	219.6179	260.2060	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	631.5179	591.2060	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	186.2029	222.7754	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	131.3695	160.5271	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	5,580	115.1828	141.8160	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	99.6335	123.6844	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	98.3278	122.1537	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	59.6006	76.0917	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	51.2441	66.6075	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	27.6348	37.3314	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	5.9150	7.8182	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	5.6550	7.4446	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	4.4356	5.6684	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	30.2349	27.7793	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	52.4154	47.9353	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	12.40 Put	2,500	55.5820	50.8127	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	64.2209	58.6673	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	70.9278	64.7670	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	120.0868	106.7653	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	131.7876	117.2026	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	181.7271	163.5561	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	189.4359	170.7509	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	225.4452	204.4731	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	2,500	231.3667	210.0386	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	15,000	1058.6534	1117.2998	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,000	262.5534	239.3998	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	296.4077	271.3774	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	351.5271	321.6152	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	895.9631	947.4869	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	425.9983	393.0423	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	493.4393	458.0439	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	560.8884	523.2970	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	562.8216	601.5848	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	741.5464	697.8462	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	747.8134	703.9463	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	458.0147	492.0172	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	424.4984	456.8903	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	412.9108	444.7376	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	410.0645	441.7491	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	398.8685	429.9965	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	5,626	385.2994	415.7468	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	357.5682	386.0707	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	323.0540	349.3794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	282.4019	306.0639	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	274.9453	298.1062	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.75 Call	15,000	232.9243	253.1804	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	195.6836	214.1579	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	175.1635	192.0240	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	11.7961	11.4523	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	32,782	16.6988	15.9161	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	40.7367	34.4525	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	81.5441	71.5659	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	32,782	137.1787	123.3767	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	181.2238	164.9480	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	13,658	190.5985	173.8387	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	202.7749	185.4082	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	233.3191	215.1152	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	13.22 Put	15,000	246.9150	228.0241	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.30 Put	50	269.7523	249.7500	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.46 Put	5,183	319.5140	297.2375	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.48 Put	7,420	326.1239	303.5572	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	382.1400	357.2364	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.70 Put	184,000	404.5991	378.8088	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.83 Put	300	456.8338	428.2722	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.84 Put	500	461.2213	432.2294	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.00 Put	6,130	534.5863	502.8318	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.10 Put	7,028	583.4225	550.1286	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.71 Call	50	720.6082	760.9801	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.81 Call	500	684.4259	723.4428	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.11 Call	760	586.4482	621.6401	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.14 Call	2,700	577.4715	612.3034	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	498.7228	529.6326	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	474.5217	504.3201	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	347.0297	371.5986	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	310.4914	332.8446	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	305.8444	327.9071	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	293.8238	315.1337	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	32,782	289.4510	310.4865	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	500	228.5172	245.5759	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	206.5415	222.1054	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	199.7643	214.8599	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	190.5249	204.9773	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	17.5133	16.8580	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	130.5002	114.2564	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	138.8795	122.1754	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	185.9987	167.1297	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	1499.0745	1559.6848	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	2,500	469.5039	444.9632	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	572.0445	602.6561	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	556.4705	586.4182	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	535.0826	564.1042	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	2,500	377.1322	399.3627	0.0000	0.0000	0	0.00		
			<u>2,523,267</u>					<u>0.00</u>	<u>0.00</u>	<u>39 112 163.00</u>	<u>0.00</u>
	<b>Total</b>		<b>4,018,006</b>					<b>73,441.00</b>	<b>1,034,407,571.80</b>	<b>196 630 444.00</b>	<b>1 843 151 362 034.00</b>



<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>
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Grand Total

6,060,599

315,956.00

1 591 014 866.80

263,027,575

2,528,396,176,942.20