



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-April-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9104	1.9143	0.0000	0.0000	0	0.00		
			<u>362</u>					<i>0.00</i>	<i>0.00</i>	1 232.00	25 218 579.00
		Total	362					0.00	0.00	1 232.00	25 218 579.00
Future											
Apr 2017	DAEU	Future	5	14.0764	14.1849	0.0000	0.0000	0	0.00		
			<u>5</u>					<i>0.00</i>	<i>0.00</i>	114 530.00	1 469 703 676.70
		Total	5					0.00	0.00	404 130.00	1 469 703 676.70
Future											
Apr 2017	DAGB	Future	10	16.8094	16.9079	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	154	16.8206	16.9013	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	16.8258	16.9103	0.0000	0.0000	0	0.00		
May 2017	DAGB	Future	56	16.9366	17.0208	0.0000	0.0000	0	0.00		
			<u>317</u>					<i>0.00</i>	<i>0.00</i>	52 639.00	862 745 308.70
		Total	317					0.00	0.00	243 752.00	862 745 308.70
Future											
Apr 2017	DAUS	Future	0	13.1510	13.1730	0.0000	0.0000	140	1,841,595.00		
Apr 2017	DAUS	Future	20	13.1598	13.1685	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,081	13.1632	13.1745	0.0000	0.0000	891	11,739,726.90		
May 2017	DAUS	Future	5,000	13.1733	13.1867	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.1906	13.2032	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	10	13.2005	13.2127	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	1,140	13.2104	13.2221	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	1,200	13.2387	13.2498	0.0000	0.0000	1,200	15,921,360.00		
Jul 2017	DAUS	Future	250	13.3447	13.3560	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.3537	13.3650	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	4,774	13.3760	13.3873	0.0000	0.0000	3,500	46,836,550.00		
Aug 2017	DAUS	Future	70	13.4004	13.4119	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	377	13.5045	13.5168	0.0000	0.0000	38	513,532.00		
Oct 2017	DAUS	Future	334	13.5622	13.5748	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.6083	13.6209	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.8098	13.8225	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.9997	14.0139	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.2122	14.2272	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.4201	14.4360	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.6280	14.6449	0.0000	0.0000	0	0.00		
			<u>15,816</u>					<u>5,769.00</u>	<u>76,852,763.90</u>	<u>5 292 997.00</u>	<u>61 194 185 606.40</u>

Option

Apr 2017	DAUS	13.89 Call	2,500	9.8239	12.2936	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.06 Call	100	175.5058	183.8374	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	377.7786	373.0727	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	658.1286	651.7158	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	948.2112	940.5251	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	0.5815	0.6390	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	0.1080	0.1149	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	0.7002	0.7695	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.30 Call	2,500	76.7939	85.1479	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	1,500	241.1338	255.9509	0.0000	0.0000	0	0.00
May 2017	DAUS	12.60 Put	10,000	18.1496	19.9339	0.0000	0.0000	0	0.00
May 2017	DAUS	13.56 Call	10,000	45.7431	52.2896	0.0000	0.0000	0	0.00
May 2017	DAUS	13.21 Call	10,000	158.6798	170.1772	0.0000	0.0000	0	0.00
May 2017	DAUS	13.22 Put	25,000	200.9304	199.0002	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,000	36.1641	44.2264	0.0000	0.0000	0	0.00
May 2017	DAUS	13.00 Put	34,000	125.3926	129.0854	0.0000	0.0000	0	0.00
May 2017	DAUS	15.00 Call	34,000	4.5919	7.2153	0.0000	0.0000	0	0.00
May 2017	DAUS	13.60 Call	20,000	88.6932	0.0000	0.0000	0.0000	20,000	0.00
May 2017	DAUS	14.00 Call	0	34.3323	39.5883	0.0000	0.0000	20,000	0.00
May 2017	DAUS	14.25 Call	1,250	19.8058	25.9265	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	454.0212	449.1353	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	3.3770	9.5831	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	509.3719	499.5306	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	11.8280	21.3718	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.00 Call	5,000	194.0375	194.2149	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.07 Call	5,000	193.0880	193.1750	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	843.0164	831.7874	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	5.6673	15.6862	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	374.4432	363.9259	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	189.0940	188.2569	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	544.5111	533.5053	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	25.2025	31.3198	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2017	DAUS	13.50 Put	60	570.5796	561.4262	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	31.1044	42.4852	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	589.9715	582.0125	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	43.8546	33.1057	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	607.7531	600.7732	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	59.2275	55.2916	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	624.2827	617.3824	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	76.6307	76.0661	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	635.7866	628.8756	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	82.5599	83.6094	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1642.1354	1634.4562	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	436.2792	442.5842	0.0000	0.0000	0	0.00		
			<u>175,930</u>					<u>40,000.00</u>	<u>0.00</u>	<u>11 726 958.00</u>	<u>0.00</u>
Total			191,746					45,769.00	76,852,763.90	17 019 955.00	61 194 185 606.40
Future											
Jun 2017	EUUS	Future	30,283	1.0721	1.0793	1.0758	1.0737	115	1,235,955.00		
			<u>30,283</u>					<u>115.00</u>	<u>1,235,955.00</u>	<u>511 583.00</u>	<u>5 694 533 076.00</u>
Total			30,283					115.00	1,235,955.00	511 583.00	5 694 533 076.00
Future											
Jun 2017	GBUS	Future	50	1.2799	1.2852	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>106 800.00</u>	<u>1 359 935 329.00</u>
Total			50					0.00	0.00	106 800.00	1 359 935 329.00
Future											
Jun 2017	ZAAD	Future	23,129	9.9884	10.0043	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	3,805	10.1275	10.1442	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	58	10.2663	10.2831	0.0000	0.0000	0	0.00		
			<u>26,992</u>					<u>0.00</u>	<u>0.00</u>	<u>3 192 632.00</u>	<u>27 018 518 644.30</u>
Total			26,992					0.00	0.00	3 225 009.00	27 018 518 644.30
Future											
Jun 2017	ZACR	Future	10	1.9203	1.9242	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>
Total			10					0.00	0.00	109 794.00	2 503 480 006.00
Future											
Jun 2017	ZAEU	Future	124,666	14.2387	14.3469	14.3100	14.2236	19,020	271,022,264.90		
Sep 2017	ZAEU	Future	6,848	14.5248	14.6357	14.5700	14.5450	33	480,110.00		
Dec 2017	ZAEU	Future	4,478	14.8142	14.9279	0.0000	0.0000	0	0.00		

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	Mar 2018	ZAEU	Future	1,269	15.1099	15.2255	0.0000	0.0000	0	0.00		
				<u>137,261</u>					<u>19,053.00</u>	<u>271,502,374.90</u>	<u>10 454 229.00</u>	<u>144 945 644 898.60</u>
Option	Dec 2017	ZAEU	14.00 Put	18,000	364.4604	330.0017	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	313.2478	340.1831	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>
	Total			173,261					19,053.00	271,502,374.90	15 302 410.00	144 945 644 898.60
Future	Jun 2017	ZAFR	Future	1,356	13.3419	13.4032	0.0000	0.0000	0	0.00		
				<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>575 715.00</u>	<u>6 048 371 335.90</u>
	Total			1,356					0.00	0.00	575 715.00	6 048 371 335.90
Future	Jun 2017	ZAGB	Future	58,196	16.9993	17.0837	17.0932	16.9688	60,291	1,026,455,703.80		
	Sep 2017	ZAGB	Future	1,946	17.3018	17.3891	0.0000	0.0000	100	1,730,650.00		
	Dec 2017	ZAGB	Future	215	17.6055	17.6946	0.0000	0.0000	0	0.00		
				<u>60,357</u>					<u>60,391.00</u>	<u>1,028,186,353.80</u>	<u>7 672 223.00</u>	<u>126 597 824 346.70</u>
Option	Jun 2017	ZAGB	16.50 Call	600	757.6757	809.9531	0.0000	0.0000	0	0.00		
	Jun 2017	ZAGB	17.50 Call	600	313.6785	340.4422	0.0000	0.0000	0	0.00		
	Jun 2017	ZAGB	19.00 Call	1,200	74.5942	82.4511	0.0000	0.0000	0	0.00		
				<u>2,400</u>					<u>0.00</u>	<u>0.00</u>	<u>1 759 213.00</u>	<u>0.00</u>
	Total			62,757					60,391.00	1,028,186,353.80	9 431 436.00	126 597 824 346.70
Future	Jun 2017	ZAJY	Future	3,725	0.1220	0.1220	0.1217	0.1217	237	2,886,186.00		
				<u>3,725</u>					<u>237.00</u>	<u>2,886,186.00</u>	<u>912 548.00</u>	<u>10 143 457 803.30</u>
	Total			3,725					237.00	2,886,186.00	912 548.00	10 143 457 803.30
Future	Sep 2017	ZAKS	Future	1,382	0.1272	0.1271	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>
	Total			1,382					0.00	0.00	27 127.00	372 831 350.00
Future	Jun 2017	ZAUM	Future	475	13.2816	13.2928	0.0000	0.0000	20	26,535,000.00		
	Sep 2017	ZAUM	Future	27	13.4846	13.4967	0.0000	0.0000	0	0.00		
	Dec 2017	ZAUM	Future	42	13.6852	13.6977	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUM	Future	3	13.8834	13.8967	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUM	Future	47	14.0856	14.1001	0.0000	0.0000	0	0.00		

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			594					20.00	26,535,000.00	137 418.00	156 349 140 840.00
		Total	594					20.00	26,535,000.00	141 941.00	156 349 140 840.00
Future											
Jun 2017	ZAUS	Future	995,175	13.2816	13.2928	13.3150	13.2625	147,002	1,952,975,230.90		
Sep 2017	ZAUS	Future	48,857	13.4846	13.4967	13.5000	13.4844	53	714,720.00		
Dec 2017	ZAUS	Future	90,374	13.6852	13.6977	13.7107	13.6680	1,578	21,611,177.50		
Mar 2018	ZAUS	Future	324	13.8834	13.8967	13.8598	13.8598	100	1,385,980.00		
Jun 2018	ZAUS	Future	3,115	14.0856	14.1001	0.0000	0.0000	0	0.00		
			<u>1,137,845</u>					<u>148,733.00</u>	<u>1,976,687,108.40</u>	<u>138 397 272.00</u>	<u>1 588 732 583 707.30</u>
Option											
Jun 2017	ZAUS	11.78 Put	4,500	12.0846	22.6007	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.00 Put	60,150	18.1626	30.9448	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.10 Put	2,000	25.2966	37.5467	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.25 Put	4,500	40.0231	49.9531	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.50 Put	1,000	78.4073	79.3237	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.65 Call	3,000	743.4936	746.5876	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.71 Put	17,600	127.9172	119.6649	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.76 Call	50	664.0263	666.8969	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.80 Put	4,000	154.8081	146.4463	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.90 Put	3,500	188.8498	180.5170	0.0000	0.0000	1,500	0.00		
Jun 2017	ZAUS	12.92 Call	33,000	557.7973	560.6870	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Call	1,578	509.0026	512.0407	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Put	88,455	227.4026	219.2407	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.25 Put	100	343.7850	336.5245	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.27 Call	3,000	366.4824	369.9510	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.30 Put	1,638	371.8598	363.4259	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.34 Call	4,000	336.7122	339.3593	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.39 Call	4,000	316.7427	319.2547	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.45 Call	3,000	294.1485	296.5141	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.50 Call	4,750	276.4213	278.6772	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.50 Put	100	494.8213	485.8772	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.69 Put	250	625.9285	616.6510	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.70 Call	500	214.7755	216.6838	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.80 Call	1,500	188.9841	190.7628	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	730.2374	720.7824	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	761.1088	751.6099	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.00 Call	1,250	145.8302	146.7874	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.00 Put	3,800	864.2302	853.9874	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.04 Call	37	138.3928	138.7771	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	954.6570	942.9084	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.13 Put	17,600	971.3859	959.3871	0.0000	0.0000	0	0.00		

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Jun 2017	ZAUS	14.18 Put	1,400	1013.5686	1000.9777	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1056.2453	1043.1045	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	105.0473	102.8995	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	103.6748	101.4277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1142.9629	1128.8574	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	99,678	75.6557	71.4918	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	53.9021	51.9757	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1652.7689	1642.8266	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	38.0816	41.3785	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	30.9339	36.4504	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	21.9245	29.9788	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	19.1243	27.8735	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2237.5243	2235.0735	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	13.1002	23.0837	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2511.5002	2510.2837	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	11.9314	22.0957	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	11.7734	21.9605	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	10.6659	20.3184	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	10.2205	19.4162	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	9.8223	18.6000	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	9.6033	18.1478	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	8.3013	15.3775	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	1.9936	4.5572	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.9208	2.3534	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.1649	0.5427	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	76.2727	73.6649	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	166.6214	160.4996	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	255.8732	249.3674	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	7,202	818.0142	823.1048	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	333.4142	326.4048	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	395.9063	388.4976	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	527.8031	519.7713	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,980	568.3966	572.2665	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	226,200	662.1521	653.7316	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	738.4343	729.8675	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	744.9542	736.3773	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	339.0245	342.1757	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1069.4946	1060.5234	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1145.9476	1136.8668	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	308.2899	311.2989	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1263.8492	1254.6183	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	7,402	272.4651	275.3044	0.0000	0.0000	100	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	14.55 Call	1,125	262.7940	265.5871	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	232.5906	235.2422	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	189.1668	191.2019	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	89.8215	89.6382	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	65.1881	65.2561	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	45.5957	46.3594	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	38.0748	39.0665	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	37.0561	38.0760	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	14.3313	15.2391	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	84.0676	85.6336	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	118.7418	118.7546	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	155.5183	153.6791	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	196.7979	193.2688	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	223.3618	219.4856	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,900	267.5168	263.1026	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	391.3552	385.6335	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	443.7386	437.7208	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	554.2710	547.7354	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	580.0198	573.3787	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	500	818.4996	824.1551	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.91 Put	34,000	875.9190	868.5460	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	934.0302	926.6024	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1284.2374	1276.6117	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	359.4880	364.2940	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	338.5759	343.3176	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	336.6786	341.4134	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	207.2530	211.2357	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	34,000	120.1792	122.1858	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	118.1377	120.0661	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	116.6370	118.5077	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	114.6756	116.4689	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	76.6935	77.4536	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	433.4491	428.4018	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	554.3912	0.0000	0.0000	0.0000	8,395	0.00
Mar 2018	ZAUS	15.46 Call	3,867	436.6135	442.2415	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	36.6714	36.4784	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	750	498.1268	494.0941	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	772.4170	766.3662	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	440.7409	447.6984	0.0000	0.0000	0	0.00
			<u>1,643,607</u>					<u>9,995.00</u>	<u>0.00</u>
		Total	2,781,452					158,728.00	1,976,687,108.40
									33 779 052.00
									1 588 732 583 707.30

<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		3,274,292				284,313.00	3 383 885 742.00	228,514,587	2,173,857,329,725.80
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