



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-July-2017

<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>		
<b>Future</b>											
Jul 2017	DAEU	Future	800	15.1642	15.1998	0.0000	0.0000	0	0.00		
Jul 2017	DAEU	Future	2	15.1709	15.2096	0.0000	0.0000	0	0.00		
Aug 2017	DAEU	Future	800	15.2659	15.3055	0.0000	0.0000	0	0.00		
Sep 2017	DAEU	Future	800	15.3610	15.4010	0.0000	0.0000	0	0.00		
Oct 2017	DAEU	Future	800	15.4608	15.5005	0.0000	0.0000	0	0.00		
Nov 2017	DAEU	Future	800	15.5647	15.6037	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	800	15.6595	15.6980	0.0000	0.0000	0	0.00		
			<u>4,802</u>					<u>0.00</u>	<u>0.00</u>	<u>119,360.00</u>	<u>1,543,900,443.70</u>
<b>Total</b>			<b>4,802</b>					<b>0.00</b>	<b>0.00</b>	<b>408,960.00</b>	<b>1,543,900,443.70</b>
<b>Future</b>											
Jul 2017	DAGB	Future	25	17.0199	17.0143	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>53,291.00</u>	<u>873,779,768.50</u>
<b>Total</b>			<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>244,404.00</b>	<b>873,779,768.50</b>
<b>Future</b>											
Jul 2017	DAUS	Future	909	13.0346	13.0322	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	8,310	13.0390	13.0386	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	1,350	13.0476	13.0472	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.0625	13.0622	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	910	13.1010	13.1010	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	202	13.1031	13.1031	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	3,635	13.1053	13.1052	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	1,289	13.1627	13.1628	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	1,930	13.1669	13.1669	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.2173	13.2168	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	913	13.2257	13.2252	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.2609	13.2599	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	915	13.2920	13.2906	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,750	13.3271	13.3254	0.0000	0.0000	0	0.00		

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Dec 2017	DAUS	Future	916	13.3519	13.3500	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.4498	13.4472	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.6213	13.6190	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.8046	13.8020	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.9913	13.9891	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.1781	14.1763	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	15.3525	15.2565	0.0000	0.0000	184,000	2,834,170,400.00		
			<u>107,853</u>					<u>184,000.00</u>	<u>2,834,170,400.00</u>	<u>6,092,881.00</u>	<u>72,528,447,367.90</u>

**Option**

Jul 2017	DAUS	13.50 Put	60	466.0201	470.1744	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	0.0000	0.0000	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.20 Call	20,000	95.8412	103.3285	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.35 Put	34,000	361.2112	366.1980	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	501.2700	504.2465	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	1.2240	1.1506	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	545.4700	548.5059	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	2.9949	3.4191	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	12.92 Put	1,000	252.0560	256.7255	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	581.2351	585.4563	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	14.10 Call	1,000	166.9552	169.5922	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	2.9320	2.7847	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	613.3989	617.3765	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	11.2686	12.1667	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	634.2680	638.0854	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	21.2010	21.2638	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.20 Put	2,000	470.2314	474.3187	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.76 Call	1,000	222.2653	222.7003	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.88 Call	1,000	204.5010	204.8613	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.30 Put	7,904	542.5688	546.3218	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	13.15 Put	2,723	462.9133	466.7321	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	15.52 Call	2,723	166.1001	165.9253	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1789.1862	1791.1664	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	255.8763	255.9962	0.0000	0.0000	0	0.00		
			<u>77,070</u>					<u>0.00</u>	<u>0.00</u>	<u>12,619,406.00</u>	<u>0.00</u>
<b>Total</b>			<b>184,923</b>					<b>184,000.00</b>	<b>2,834,170,400.00</b>	<b>18,712,287.00</b>	<b>72,528,447,367.90</b>

**Future**

Sep 2017	EUUS	Future	5,217	1.1665	1.1695	1.1661	1.1661	7,805	91,142,805.00		
			<u>5,217</u>					<u>7,805.00</u>	<u>91,142,805.00</u>	<u>573,011.00</u>	<u>6,389,831,204.00</u>
<b>Total</b>			<b>5,217</b>					<b>7,805.00</b>	<b>91,142,805.00</b>	<b>573,011.00</b>	<b>6,389,831,204.00</b>

**Future**

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Sep 2017	GBUS	Future	9,929	1.3074	1.3070	0.0000	0.0000	0	0.00		
			9,929					0.00	0.00	138,205.00	1,764,326,605.00
		<b>Total</b>	<b>9,929</b>					<b>0.00</b>	<b>0.00</b>	138,205.00	1,764,326,605.00
<b>Future</b>											
Sep 2017	ZAAD	Future	24,825	10.4126	10.4334	10.4045	10.4045	150	1,560,675.00		
Dec 2017	ZAAD	Future	4,749	10.5508	10.5704	10.5482	10.5482	150	1,582,230.00		
Jun 2018	ZAAD	Future	1,500	10.8147	10.8325	0.0000	0.0000	0	0.00		
			31,074					300.00	3,142,905.00	3,298,744.00	28,064,255,022.60
		<b>Total</b>	<b>31,074</b>					<b>300.00</b>	<b>3,142,905.00</b>	3,331,121.00	28,064,255,022.60
<b>Future</b>											
Sep 2017	ZACA	Future	620	10.4936	10.4998	10.5258	10.5258	250	2,631,450.00		
Dec 2017	ZACA	Future	750	10.6538	10.6589	0.0000	0.0000	0	0.00		
			1,370					250.00	2,631,450.00	96,783.00	922,462,837.10
		<b>Total</b>	<b>1,370</b>					<b>250.00</b>	<b>2,631,450.00</b>	96,783.00	922,462,837.10
<b>Future</b>											
Sep 2017	ZACR	Future	10	1.9409	1.9409	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,814.00	2,503,859,606.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	109,814.00	2,503,859,606.00
<b>Future</b>											
Sep 2017	ZADK	Future	0	2.0745	2.0810	2.1019	2.1019	150	3,152,850.00		
			0					150.00	3,152,850.00	6,720.00	142,673,309.00
		<b>Total</b>	<b>0</b>					<b>150.00</b>	<b>3,152,850.00</b>	6,720.00	142,673,309.00
<b>Future</b>											
Sep 2017	ZAEU	Future	93,667	15.3314	15.3713	15.3838	15.3544	730	11,218,166.20		
Dec 2017	ZAEU	Future	27,241	15.6300	15.6688	15.6729	15.6728	400	6,269,135.00		
Mar 2018	ZAEU	Future	10,307	15.9296	15.9687	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	Future	1	16.2259	16.2648	0.0000	0.0000	0	0.00		
			131,216					1,130.00	17,487,301.20	12,046,480.00	168,382,459,499.70
<b>Option</b>											
Dec 2017	ZAEU	14.00 Put	18,000	59.3503	55.2901	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	344.2172	353.8967	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	355.8828	343.4615	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	19,510	373.9004	360.9094	0.0000	0.0000	0	0.00		
			61,158					0.00	0.00	5,291,974.00	0.00
		<b>Total</b>	<b>192,374</b>					<b>1,130.00</b>	<b>17,487,301.20</b>	17,338,454.00	168,382,459,499.70

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<b>Future</b>											
Sep 2017	ZAFR	Future	1,215	13.7519	13.9028	13.7903	13.7775	350	4,824,805.00		
Dec 2017	ZAFR	Future	750	14.0333	14.1858	14.0752	14.0600	250	3,518,040.00		
			<u>1,965</u>					<u>600.00</u>	<u>8,342,845.00</u>	<u>582,340.00</u>	<u>6,138,636,727.00</u>
		<b>Total</b>	<b>1,965</b>					<b>600.00</b>	<b>8,342,845.00</b>	<b>582,340.00</b>	<b>6,138,636,727.00</b>
<b>Future</b>											
Sep 2017	ZAGB	Future	30,263	17.1836	17.1785	17.1976	17.1898	332	5,707,721.40		
Dec 2017	ZAGB	Future	7,997	17.4824	17.4747	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	Future	420	17.7762	17.7675	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	Future	3,033	18.0629	18.0529	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	1,654	18.3570	18.3474	0.0000	0.0000	0	0.00		
			<u>43,367</u>					<u>332.00</u>	<u>5,707,721.40</u>	<u>8,403,905.00</u>	<u>139,079,132,843.10</u>
<b>Option</b>											
Sep 2017	ZAGB	16.70 Call	700	679.7356	681.3745	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	18.50 Call	700	87.0940	90.2337	0.0000	0.0000	0	0.00		
			<u>1,400</u>					<u>0.00</u>	<u>0.00</u>	<u>1,766,013.00</u>	<u>0.00</u>
		<b>Total</b>	<b>44,767</b>					<b>332.00</b>	<b>5,707,721.40</b>	<b>10,169,918.00</b>	<b>139,079,132,843.10</b>
<b>Future</b>											
Sep 2017	ZAJY	Future	5,958	0.1177	0.1180	0.0000	0.0000	0	0.00		
Dec 2017	ZAJY	Future	115	0.1199	0.1203	0.0000	0.0000	0	0.00		
			<u>6,073</u>					<u>0.00</u>	<u>0.00</u>	<u>946,622.00</u>	<u>10,541,891,889.70</u>
		<b>Total</b>	<b>6,073</b>					<b>0.00</b>	<b>0.00</b>	<b>946,622.00</b>	<b>10,541,891,889.70</b>
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1253	0.1252	0.0000	0.0000	0	0.00		
Jun 2018	ZAKS	Future	1,145	0.1235	0.1241	0.0000	0.0000	0	0.00		
			<u>2,527</u>					<u>0.00</u>	<u>0.00</u>	<u>29,417.00</u>	<u>400,402,950.00</u>
		<b>Total</b>	<b>2,527</b>					<b>0.00</b>	<b>0.00</b>	<b>29,417.00</b>	<b>400,402,950.00</b>
<b>Future</b>											
Sep 2017	ZAUM	Future	408	13.1435	13.1436	13.1721	13.1485	12	15,789,450.00		
Dec 2017	ZAUM	Future	71	13.3333	13.3316	13.3549	13.3451	10	13,350,660.00		
Mar 2018	ZAUM	Future	4	13.5170	13.5146	0.0000	0.0000	0	0.00		
Jun 2018	ZAUM	Future	182	13.6949	13.6923	0.0000	0.0000	0	0.00		
			<u>665</u>					<u>22.00</u>	<u>29,140,110.00</u>	<u>139,395.00</u>	<u>158,962,445,140.00</u>
		<b>Total</b>	<b>665</b>					<b>22.00</b>	<b>29,140,110.00</b>	<b>143,918.00</b>	<b>158,962,445,140.00</b>
<b>Future</b>											
Sep 2017	ZAUS	Future	796,389	13.1435	13.1436	13.1900	13.1427	44,129	580,951,596.30		

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Dec 2017	ZAUS	Future	118,814	13.3333	13.3316	13.3552	13.3552	1,500	20,043,700.00		
Mar 2018	ZAUS	Future	21,406	13.5170	13.5146	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	100,881	13.6949	13.6923	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	Future	400	13.8756	13.8732	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	2,500	14.2450	14.2434	0.0000	0.0000	0	0.00		
Sep 2020	ZAUS	Future	184,000	15.4626	15.4569	0.0000	0.0000	0	0.00		
			<u>1,224,390</u>					<u>45,629.00</u>	<u>600,995,296.30</u>	<u>149,647,304.00</u>	<u>1,737,066,613,794.80</u>

Option

Sep 2017	ZAUS	12.00 Put	37,202	13.0103	13.7513	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.20 Put	1,000	24.6426	25.9999	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.25 Put	10,000	28.6818	30.2371	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.26 Put	5,250	29.5547	31.1515	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	33,025	58.4370	61.2403	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.55 Put	4,920	68.7844	71.7645	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	190	80.3802	83.5183	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Call	3,500	516.5645	520.1702	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	26,250	123.0645	126.5702	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	140.0554	143.6388	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.90 Call	400	421.8182	425.5928	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,551	365.8333	369.6099	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	11,600	222.3333	226.0099	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	293.4801	297.0244	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.15 Put	500	298.9755	302.5057	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.20 Call	3,000	272.2882	275.8547	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.20 Put	5,920	328.7882	332.2547	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.25 Put	25,100	359.9003	363.2869	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	100	203.9191	207.1037	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	460.4191	463.5037	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Call	4,375	189.6192	192.6872	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Put	3,500	496.1192	499.0872	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.48 Call	111	181.5204	184.5161	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	176.3127	179.2613	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	186,712	632.4573	634.9802	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.65 Call	1,000	141.7863	144.3565	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	729.2085	731.4279	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	737.4540	739.6483	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	114.1943	116.3914	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.81 Call	4,920	112.4953	114.6716	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.90 Call	1,000	98.3070	100.3104	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	1,250	92.6020	94.5293	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.00 Call	3,000	84.6771	86.4918	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	63.0008	64.4707	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	14.22 Put	110	1137.6816	1139.0200	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1229.3899	1230.5752	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	52.1302	53.4011	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1368.8387	1369.8216	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	40.1172	41.1663	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	36.6563	37.6481	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	26.8703	27.6847	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.74 Call	4,375	25.8974	26.6922	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	15.9380	16.5107	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	3.1720	3.3346	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	2.8280	2.9614	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	2.7674	2.8950	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	2.6301	2.7435	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	150	2.5692	2.6750	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	2.5619	2.6666	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	0.4864	0.5124	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	1,000	40.7235	42.5773	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	16,141	58.6655	61.2817	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	92.9718	96.1695	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	134.6146	138.2670	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	160.9808	164.8324	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	206.6202	210.7095	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	350.1332	354.3870	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.10 Put	41,000	399.3767	403.5905	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	409.6318	413.8338	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	441.1998	445.3591	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	457.4274	461.5617	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.25 Call	16,141	562.8178	565.2150	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	536.9484	540.9360	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	567.3282	571.2684	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	10,316	463.5911	465.7232	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Call	1,000	368.5498	370.2822	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	983.6001	986.7362	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1385.8385	1388.5513	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	151.5108	152.1623	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	139.5903	140.1742	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	138.5581	139.1373	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	105.0801	105.4592	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	74.2635	74.4442	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	39.3083	39.5082	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	37.2115	37.4117	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	17.8937	18.0201	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	12.00 Put	75,000	115.4258	116.1343	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.50 Put	36,000	233.7429	235.1821	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	63,187	424.3413	425.9659	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.25 Put	5,600	549.9895	551.6561	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.38 Put	2,500	621.7355	623.4145	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.91 Put	7,000	955.0518	956.7698	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	14.18 Put	41,000	1146.5975	1148.3264	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	14.91 Call	8,395	328.5905	328.0226	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.11 Call	2,500	294.3944	293.8994	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.46 Call	3,867	243.8211	243.4390	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.50 Call	40,000	238.7075	238.3342	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.75 Call	15,000	209.4386	209.1340	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	16.00 Call	750	184.3313	184.0833	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	16.16 Call	75,000	170.1555	169.9411	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.00 Put	750	23.7471	19.6257	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.96 Put	2,700	460.4838	459.6827	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.00 Put	760	477.4280	476.6435	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.05 Put	750	500.7707	500.0324	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	818.3411	818.2529	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.70 Put	184,000	854.6921	854.6832	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.11 Call	760	455.3646	454.2980	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.14 Call	2,700	449.3704	448.3352	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	267.0830	267.1908	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	26.5904	21.2468	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	465.1713	463.5510	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	440.3844	440.9313	0.0000	0.0000	0	0.00		
			<u>1,878,126</u>					<u>0.00</u>	<u>0.00</u>	<u>36,065,809.00</u>	<u>0.00</u>
	<b>Total</b>		<b>3,102,516</b>					<b>45,629.00</b>	<b>600,995,296.30</b>	<b>185,713,113.00</b>	<b>1,737,066,613,794.80</b>
<b>Grand Total</b>			<b>3,588,237</b>					<b>240,218.00</b>	<b>3,595,913,683.90</b>	<b>246,812,428</b>	<b>2,375,400,141,151.60</b>