



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-August-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>											
Aug 2017	DAEU	Future	800	15.7342	15.6381	0.0000	0.0000	0	0.00		
Sep 2017	DAEU	Future	800	15.8375	15.7369	0.0000	0.0000	0	0.00		
Oct 2017	DAEU	Future	800	15.9390	15.8366	0.0000	0.0000	0	0.00		
Nov 2017	DAEU	Future	800	16.0465	15.9419	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	800	16.1482	16.0418	0.0000	0.0000	0	0.00		
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>120,162.00</u>	<u>1,556,056,963.30</u>
<b>Total</b>			<b>4,000</b>					<b>0.00</b>	<b>0.00</b>	<b>409,762.00</b>	<b>1,556,056,963.30</b>
<b>Future</b>											
Aug 2017	DAUS	Future	1,350	13.2609	13.2010	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.2744	13.2162	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	910	13.3140	13.2553	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	202	13.3162	13.2574	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	6,325	13.3184	13.2596	0.0000	0.0000	3,000	39,870,000.00		
Sep 2017	DAUS	Future	1,289	13.3799	13.3176	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	1,930	13.3844	13.3219	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.4359	13.3724	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	913	13.4443	13.3808	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.4804	13.4162	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	1,990	13.5124	13.4473	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,750	13.5486	13.4825	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	916	13.5742	13.5074	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.6764	13.6063	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.8606	13.7807	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.0561	13.9685	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.2423	14.1602	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.4285	14.3519	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	15.6641	15.5908	0.0000	0.0000	0	0.00		
			<u>102,399</u>					<u>3,000.00</u>	<u>39,870,000.00</u>	<u>6,112,711.00</u>	<u>72,790,190,666.40</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Aug 2017	DAUS	13.20 Call	20,000	166.2577	126.3544	0.0000	0.0000	0	0.00			
Aug 2017	DAUS	13.17 Put	1,000	96.2316	0.0000	0.0000	0.0000	1,000	0.00			
Aug 2017	DAUS	13.35 Put	34,000	194.1307	226.0684	0.0000	0.0000	0	0.00			
Aug 2017	DAUS	13.50 Put	60	328.5666	365.2795	0.0000	0.0000	0	0.00			
Aug 2017	DAUS	16.84 Call	60	1.0293	1.0168	0.0000	0.0000	0	0.00			
Sep 2017	DAUS	13.50 Put	60	386.8106	419.9117	0.0000	0.0000	0	0.00			
Sep 2017	DAUS	17.13 Call	60	3.2796	3.0971	0.0000	0.0000	0	0.00			
Oct 2017	DAUS	12.92 Put	1,000	163.1880	182.8291	0.0000	0.0000	0	0.00			
Oct 2017	DAUS	13.50 Put	60	430.2144	464.1626	0.0000	0.0000	0	0.00			
Oct 2017	DAUS	14.10 Call	1,000	197.9555	179.6031	0.0000	0.0000	0	0.00			
Oct 2017	DAUS	17.45 Call	60	4.4195	3.8021	0.0000	0.0000	0	0.00			
Nov 2017	DAUS	13.50 Put	60	469.3146	500.2576	0.0000	0.0000	0	0.00			
Nov 2017	DAUS	17.74 Call	60	7.8126	5.0273	0.0000	0.0000	0	0.00			
Dec 2017	DAUS	13.50 Put	60	495.4747	523.3813	0.0000	0.0000	0	0.00			
Dec 2017	DAUS	18.02 Call	60	21.1598	17.7567	0.0000	0.0000	0	0.00			
Jan 2018	DAUS	13.20 Put	2,000	358.0891	379.8810	0.0000	0.0000	0	0.00			
Jan 2018	DAUS	14.76 Call	1,000	249.9448	229.4772	0.0000	0.0000	0	0.00			
Jan 2018	DAUS	14.88 Call	1,000	230.5403	211.4493	0.0000	0.0000	0	0.00			
Jan 2018	DAUS	13.27 Put	104,000	409.2379	0.0000	0.0000	0.0000	104,000	0.00			
Jan 2018	DAUS	13.30 Put	7,904	423.6817	445.9930	0.0000	0.0000	0	0.00			
Feb 2018	DAUS	13.15 Put	2,723	355.0785	375.0866	0.0000	0.0000	0	0.00			
Feb 2018	DAUS	15.52 Call	2,723	183.3151	167.1226	0.0000	0.0000	0	0.00			
Apr 2018	DAUS	15.00 Put	1,000	1596.6994	1644.9972	0.0000	0.0000	0	0.00			
Apr 2018	DAUS	15.81 Call	2,000	284.3862	261.9170	0.0000	0.0000	0	0.00			
			<u>181,950</u>					<u>105,000.00</u>	<u>0.00</u>	<u>12,724,406.00</u>	<u>0.00</u>	
<b>Total</b>			<b>284,349</b>					<b>108,000.00</b>	<b>39,870,000.00</b>	<b>18,837,117.00</b>	<b>72,790,190,666.40</b>	
<b>Future</b>	Sep 2017	EUUS	Future	1,951	1.1831	1.1811	0.0000	0.0000	9,929	117,360,780.00		
			<u>1,951</u>					<u>9,929.00</u>	<u>117,360,780.00</u>	<u>607,342.00</u>	<u>6,795,397,511.00</u>	
<b>Total</b>			<b>1,951</b>					<b>9,929.00</b>	<b>117,360,780.00</b>	<b>607,342.00</b>	<b>6,795,397,511.00</b>	
<b>Future</b>	Sep 2017	GBUS	Future	0	1.3243	1.3189	0.0000	0.0000	7,810	103,029,520.00		
			<u>0</u>					<u>7,810.00</u>	<u>103,029,520.00</u>	<u>153,825.00</u>	<u>1,970,385,645.00</u>	
<b>Total</b>			<b>0</b>					<b>7,810.00</b>	<b>103,029,520.00</b>	<b>153,825.00</b>	<b>1,970,385,645.00</b>	
<b>Future</b>	Sep 2017	ZAAD	Future	25,455	10.6602	10.6078	10.6847	10.6406	472	5,022,304.60		
Dec 2017	ZAAD	Future	6,890	10.8040	10.7473	10.8183	10.7800	2,775	29,976,140.00			
Jun 2018	ZAAD	Future	1,500	11.0881	11.0170	0.0000	0.0000	0	0.00			

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			33,845					3,247.00	34,998,444.60	3,302,712.00	28,106,826,779.50
	<b>Total</b>		<b>33,845</b>					<b>3,247.00</b>	<b>34,998,444.60</b>	3,335,089.00	28,106,826,779.50
<b>Future</b>											
	Sep 2017 ZACA	Future	620	10.7044	10.6409	0.0000	0.0000	0	0.00		
	Dec 2017 ZACA	Future	1,250	10.8705	10.8019	0.0000	0.0000	0	0.00		
			1,870					0.00	0.00	97,283.00	927,777,612.10
	<b>Total</b>		<b>1,870</b>					<b>0.00</b>	<b>0.00</b>	97,283.00	927,777,612.10
<b>Future</b>											
	Sep 2017 ZACR	Future	10	1.9818	1.9710	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 ZAEU	Future	109,642	15.8049	15.7061	15.8766	15.7101	4,262	67,359,243.10		
	Dec 2017 ZAEU	Future	31,507	16.1163	16.0105	16.1821	16.0289	4,557	73,330,257.50		
	Mar 2018 ZAEU	Future	10,307	16.4313	16.3154	0.0000	0.0000	0	0.00		
	Jun 2018 ZAEU	Future	1	16.7476	16.6190	0.0000	0.0000	0	0.00		
			151,457					8,819.00	140,689,500.60	12,075,859.00	168,839,348,215.80
<b>Option</b>											
	Dec 2017 ZAEU	14.00 Put	18,000	33.4878	37.0160	0.0000	0.0000	0	0.00		
	Dec 2017 ZAEU	16.39 Call	18,000	481.6065	437.8329	0.0000	0.0000	0	0.00		
	Mar 2018 ZAEU	15.05 Put	5,648	215.2020	238.9454	0.0000	0.0000	0	0.00		
	Mar 2018 ZAEU	15.10 Put	19,510	227.8225	252.4171	0.0000	0.0000	0	0.00		
			61,158					0.00	0.00	5,291,974.00	0.00
	<b>Total</b>		<b>212,615</b>					<b>8,819.00</b>	<b>140,689,500.60</b>	17,367,833.00	168,839,348,215.80
<b>Future</b>											
	Sep 2017 ZAFR	Future	2,508	13.8763	13.8252	0.0000	0.0000	0	0.00		
	Dec 2017 ZAFR	Future	1,150	14.1647	14.1079	0.0000	0.0000	0	0.00		
			3,658					0.00	0.00	585,890.00	6,187,440,027.00
	<b>Total</b>		<b>3,658</b>					<b>0.00</b>	<b>0.00</b>	585,890.00	6,187,440,027.00
<b>Future</b>											
	Sep 2017 ZAGB	Future	105,307	17.6915	17.5393	17.7276	17.5490	35,409	626,111,001.40		
	Dec 2017 ZAGB	Future	9,997	18.0031	17.8429	18.0283	17.8752	2,660	47,817,670.00		
	Mar 2018 ZAGB	Future	420	18.3129	18.1413	0.0000	0.0000	0	0.00		
	Jun 2018 ZAGB	Future	3,033	18.6202	18.4358	0.0000	0.0000	0	0.00		
	Sep 2018 ZAGB	Future	1,654	18.9246	18.7360	0.0000	0.0000	0	0.00		
			120,411					38,069.00	673,928,671.40	8,487,059.00	140,527,935,122.70

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<b>Option</b>										
Sep 2017	ZAGB	16.70 Call	700	1062.2830	933.1094	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	18.50 Call	300	153.4615	118.7241	0.0000	0.0000	1,000	0.00	
			1,000					1,000.00	0.00	1,767,013.00
										0.00
		<b>Total</b>	<b>121,411</b>					<b>39,069.00</b>	<b>673,928,671.40</b>	10,254,072.00
										140,527,935,122.70
<b>Future</b>										
Sep 2017	ZAJY	Future	5,939	0.1215	0.1207	0.0000	0.0000	19	229,330.00	
Dec 2017	ZAJY	Future	115	0.1238	0.1229	0.0000	0.0000	0	0.00	
			6,054					19.00	229,330.00	946,641.00
		<b>Total</b>	<b>6,054</b>					<b>19.00</b>	<b>229,330.00</b>	10,542,121,219.70
										946,641.00
										10,542,121,219.70
<b>Future</b>										
Sep 2017	ZAKS	Future	1,382	0.1275	0.1269	0.0000	0.0000	0	0.00	
Jun 2018	ZAKS	Future	1,145	0.1255	0.1252	0.0000	0.0000	0	0.00	
			2,527					0.00	0.00	29,417.00
		<b>Total</b>	<b>2,527</b>					<b>0.00</b>	<b>0.00</b>	400,402,950.00
										29,417.00
										400,402,950.00
<b>Future</b>										
Sep 2017	ZAUM	Future	413	13.3592	13.2983	13.3872	13.2809	12	16,011,330.00	
Dec 2017	ZAUM	Future	126	13.5550	13.4888	13.5822	13.5051	25	33,872,200.00	
Mar 2018	ZAUM	Future	4	13.7485	13.6745	0.0000	0.0000	0	0.00	
Jun 2018	ZAUM	Future	182	13.9399	13.8562	0.0000	0.0000	0	0.00	
			725					37.00	49,883,530.00	139,492.00
		<b>Total</b>	<b>725</b>					<b>37.00</b>	<b>49,883,530.00</b>	159,091,516,160.00
										144,015.00
										159,091,516,160.00
<b>Future</b>										
Sep 2017	ZAUS	Future	707,213	13.3592	13.2983	13.4129	13.2719	89,214	1,191,233,450.10	
Dec 2017	ZAUS	Future	118,454	13.5550	13.4888	13.6000	13.5051	2,078	28,158,116.90	
Mar 2018	ZAUS	Future	111,332	13.7485	13.6745	13.7733	13.7733	20	275,466.00	
Jun 2018	ZAUS	Future	100,881	13.9399	13.8562	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	Future	400	14.1269	14.0414	0.0000	0.0000	0	0.00	
Mar 2019	ZAUS	Future	2,500	14.4953	14.4207	0.0000	0.0000	0	0.00	
Sep 2020	ZAUS	Future	184,000	15.7828	15.7084	0.0000	0.0000	0	0.00	
			1,224,780					91,312.00	1,219,667,033.00	150,074,036.00
										1,742,730,633,169.90
<b>Option</b>										
Sep 2017	ZAUS	12.00 Put	37,202	6.7944	8.7140	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.20 Put	1,000	12.6860	15.5941	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.25 Put	10,000	14.7594	17.9720	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.26 Put	5,250	15.2097	18.4862	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.50 Put	33,025	30.5199	35.6997	0.0000	0.0000	0	0.00	

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Sep 2017	ZAUS	12.54 Put	1,000	34.1153	39.6915	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.55 Put	4,920	35.0711	40.7502	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	190	40.2129	46.4322	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Call	3,500	671.1718	621.0887	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	26,250	61.9718	72.7887	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	72.5991	84.5866	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.90 Call	400	556.8242	510.4053	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.96 Put	1,000	115.1912	131.2552	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,551	487.2137	443.4627	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	21,600	128.0137	145.1627	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	180.1020	201.1914	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.15 Put	500	184.2571	205.6369	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.20 Call	3,000	365.1175	327.0464	0.0000	0.0000	6,000	0.00
Sep 2017	ZAUS	13.20 Put	5,920	205.9175	228.7464	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.25 Put	25,100	229.0379	253.3244	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	100	267.9186	237.7362	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	308.7186	339.4362	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.42 Call	1,000	259.9458	230.4001	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Call	4,375	248.3866	219.7840	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Put	3,500	339.1866	371.4840	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.48 Call	111	237.2970	209.6200	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	230.1589	203.0876	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	186,712	459.2259	496.7878	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.65 Call	1,000	182.6810	159.8820	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	547.2042	587.8647	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	554.7903	595.6932	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	144.6922	125.6426	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.81 Call	4,920	142.4572	123.6382	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.90 Call	1,000	123.8249	106.9805	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	1,250	116.3534	100.3262	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.00 Call	3,000	105.9966	90.8774	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	76.8402	65.2551	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	935.2117	984.8362	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1024.1979	1075.2538	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	62.3924	52.6820	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1160.7388	1213.6225	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	47.6263	39.9334	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	44.0191	36.8365	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	33.5514	27.4920	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.74 Call	4,375	32.3167	26.4687	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	19.7345	16.1028	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	2.8118	2.5471	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	16.40 Call	960	2.5200	2.3262	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	2.4709	2.2906	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	2.3652	2.2187	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	150	2.3229	2.1948	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	2.3182	2.1926	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	0.6899	0.5961	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	1,000	30.5315	32.7380	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	16,141	43.7331	46.5452	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	59.4180	65.6738	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	89.1591	97.6984	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	108.5668	118.4717	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	143.0290	155.1757	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	253.9051	272.2003	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.10 Put	41,000	294.4102	314.6665	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	302.9318	323.5847	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	329.3292	351.1800	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	342.9969	365.4473	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.25 Call	16,141	666.7014	623.7494	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	410.8379	436.0885	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	436.6578	462.9069	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	10,316	545.7342	507.7644	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Call	1,000	430.3501	398.7955	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	812.7016	850.7627	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1194.5542	1239.9890	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	170.9191	155.2947	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	156.7344	142.1937	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	155.5094	141.0625	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	115.8805	104.6130	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	79.8324	71.6858	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	36.8798	32.1726	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	34.4092	29.9170	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	17.3261	14.3701	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	85.3228	92.3024	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	36,000	173.3021	183.2183	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	73,187	327.5551	345.9108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	5,600	434.7700	458.0318	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	497.9711	523.0468	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	800.2596	833.4549	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	979.2188	1016.3455	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	367.0854	340.1546	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	330.7033	304.3059	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	272.3016	249.4084	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	15.50 Call	40,000	266.3301	243.8758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.75 Call	15,000	232.1753	212.3059	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	750	202.9242	185.3597	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	186.4408	170.2148	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	15.7538	24.7260	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	369.6927	387.1012	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	760	384.4418	402.3734	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	750	403.3775	421.9681	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	681.5643	711.7999	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.70 Put	184,000	714.8096	745.8971	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	506.8663	472.8850	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	500.4617	466.8154	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	294.6180	272.0859	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.00 Put	750	19.6900	31.4000	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	379.4061	395.5454	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	483.7282	451.0040	0.0000	0.0000	0	0.00
			<u>2,201,126</u>					<u>6,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b><u>3,425,906</u></b>					<b><u>97,312.00</u></b>	<b><u>1,219,667,033.00</u></b>
									<u>36,568,789.00</u>
									<u>0.00</u>
									<u>186,642,825.00</u>
									<u>1,742,730,633,169.90</u>

<b>Grand Total</b>	<b><u>4,098,921</u></b>					<b><u>274,242.00</u></b>	<b><u>2,379,656,809.60</u></b>	<b><u>247,848,777</u></b>	<b><u>2,384,091,669,024.40</u></b>
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