



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-March-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.8611	1.8978	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>											
Mar 2017	DAEU	Future	9	13.7011	13.8915	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.7417	13.9384	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	5	13.7635	13.8000	0.0000	0.0000	5	69,000.00		
			59					5.00	69,000.00	114,463.00	1,468,744,092.90
		<b>Total</b>	<b>59</b>					<b>5.00</b>	<b>69,000.00</b>	404,063.00	1,468,744,092.90
<b>Future</b>											
Mar 2017	DAGB	Future	270	15.7735	15.9483	0.0000	0.0000	34	535,707.40		
Apr 2017	DAGB	Future	61	15.8155	15.9974	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	204	15.8530	16.0367	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	15.8621	16.0462	0.0000	0.0000	0	0.00		
			632					34.00	535,707.40	52,028.00	852,500,861.20
		<b>Total</b>	<b>632</b>					<b>34.00</b>	<b>535,707.40</b>	243,141.00	852,500,861.20
<b>Future</b>											
Mar 2017	DAUS	Future	3,634	12.7391	13.0424	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	5,964	12.7546	13.0664	0.0000	0.0000	657	8,400,768.00		
Apr 2017	DAUS	Future	40	12.7793	13.0945	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	722	12.7838	13.0996	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	12.7951	13.1124	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	12.8017	13.1191	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,037	12.8168	13.1348	0.0000	0.0000	37	475,527.70		
May 2017	DAUS	Future	70	12.8447	13.1639	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	12.9958	13.3215	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	2,274	13.0175	13.3441	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2017	DAUS	Future	70	13.0414	13.3688	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	415	13.1434	13.4744	0.0000	0.0000	56	737,772.00		
Oct 2017	DAUS	Future	334	13.1994	13.5324	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.2446	13.5792	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.4398	13.7814	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.6245	13.9725	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.8256	14.1798	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.0224	14.3828	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.2191	14.5857	0.0000	0.0000	0	0.00		
			<u>17,570</u>					<u>750.00</u>	<u>9,614,067.70</u>	<u>4,904,258.00</u>	<u>55,886,532,908.70</u>

Option

Mar 2017	DAUS	12.75 Put	15,000	47.8826	13.4882	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.00 Put	15,000	262.8936	62.5402	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.75 Call	15,000	0.0219	2.2154	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.12 Call	20,000	26.3784	108.3632	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	757.6939	467.9481	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	0.1341	0.3938	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.08 Put	15,400	367.3602	173.0248	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.23 Call	15,400	27.1444	110.2209	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.25 Call	1,850	51.0934	0.0000	0.0000	0.0000	1,850	0.00
Apr 2017	DAUS	13.50 Call	1,000	25.6905	79.3149	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.75 Call	2,100	12.7004	44.3859	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.00 Call	1,000	6.3675	22.3576	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	19.1276	61.8634	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	13.5467	47.2971	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	1176.6974	884.4364	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	0.6442	1.2083	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	20,000	32.5245	0.0000	0.0000	0.0000	20,000	0.00
Apr 2017	DAUS	13.50 Put	60	752.0084	510.9510	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	1024.2821	754.7667	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1309.2283	1020.3444	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	1.8938	7.6429	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	0.9352	2.2299	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	1.0485	1.9973	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	67.5544	137.5722	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	772.6220	551.7814	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	5.3399	9.8023	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	789.2206	581.3645	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	10.6210	26.0745	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	1152.8251	914.1626	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	3.1557	4.2677	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	589.1088	425.5395	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	14.30 Call	2,000	154.0714	225.1127	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	799.2953	603.8273	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	28.3022	33.3157	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	807.6999	623.3608	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	43.2046	56.8236	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	815.9589	640.1527	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	56.7813	75.6096	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	827.9169	657.8795	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	66.4962	94.7748	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	837.7305	672.2197	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	78.3436	115.3065	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	844.6852	682.8423	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	83.3348	120.0372	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1947.6544	1721.7457	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	398.6407	493.6936	0.0000	0.0000	0	0.00	
			<u>142,719</u>					<u>21,850.00</u>	<u>0.00</u>	<u>11,082,570.00</u>
	<b>Total</b>		<b>160,289</b>					<b>22,600.00</b>	<b>9,614,067.70</b>	<b>15,986,828.00</b>
										<b>55,886,532,908.70</b>
<b>Future</b>										
Jun 2017	EUUS	Future	71,365	1.0783	1.0674	0.0000	0.0000	20	214,900.00	
			<u>71,365</u>					<u>20.00</u>	<u>214,900.00</u>	<u>470,176.00</u>
	<b>Total</b>		<b>71,365</b>					<b>20.00</b>	<b>214,900.00</b>	<b>470,176.00</b>
										<b>5,246,371,880.00</b>
<b>Future</b>										
Jun 2017	GBUS	Future	4,138	1.2391	1.2232	1.2378	1.2378	20	247,560.00	
			<u>4,138</u>					<u>20.00</u>	<u>247,560.00</u>	<u>22,192.00</u>
	<b>Total</b>		<b>4,138</b>					<b>20.00</b>	<b>247,560.00</b>	<b>22,192.00</b>
										<b>278,839,814.00</b>
<b>Future</b>										
Jun 2017	ZAAD	Future	26,922	9.9147	10.0438	9.8923	9.8923	8	79,138.40	
Sep 2017	ZAAD	Future	225	10.0506	10.1846	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	4,400	10.1875	10.3257	0.0000	0.0000	0	0.00	
			<u>31,547</u>					<u>8.00</u>	<u>79,138.40</u>	<u>3,160,820.00</u>
	<b>Total</b>		<b>31,547</b>					<b>8.00</b>	<b>79,138.40</b>	<b>3,193,197.00</b>
										<b>26,693,900,950.10</b>
<b>Future</b>										
Jun 2017	ZACA	Future	20	9.7283	9.8703	0.0000	0.0000	0	0.00	
			<u>20</u>					<u>0.00</u>	<u>0.00</u>	<u>74,342.00</u>
	<b>Total</b>		<b>20</b>					<b>0.00</b>	<b>0.00</b>	<b>74,342.00</b>
										<b>700,742,142.40</b>

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	Jun 2017	ZACR	Future	10	1.8677	1.9053	0.0000	0.0000	0	0.00	
				10					0.00	0.00	109,794.00
			<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	2,503,480,006.00
<b>Future</b>											
	Jun 2017	ZAEU	Future	92,276	13.9384	14.1424	14.0124	13.9476	43	601,011.60	
	Sep 2017	ZAEU	Future	7,347	14.2192	14.4323	14.2343	14.2343	4	56,937.20	
	Dec 2017	ZAEU	Future	1,495	14.5065	14.7283	0.0000	0.0000	0	0.00	
				101,118					47.00	657,948.80	10,345,787.00
											143,383,005,141.00
<b>Option</b>											
	Dec 2017	ZAEU	14.00 Put	18,000	476.8713	413.5270	0.0000	0.0000	0	0.00	
	Dec 2017	ZAEU	16.39 Call	18,000	280.7669	341.5109	0.0000	0.0000	0	0.00	
				36,000					0.00	0.00	4,848,181.00
			<b>Total</b>	<b>137,118</b>					<b>47.00</b>	<b>657,948.80</b>	15,193,968.00
											143,383,005,141.00
<b>Future</b>											
	Jun 2017	ZAFR	Future	1,356	13.0546	13.2224	0.0000	0.0000	0	0.00	
				1,356					0.00	0.00	575,453.00
			<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	6,044,747,843.90
											6,044,747,843.90
<b>Future</b>											
	Jun 2017	ZAGB	Future	59,005	16.0172	16.2071	16.0150	15.8642	14,787	238,856,521.60	
	Sep 2017	ZAGB	Future	1,764	16.3050	16.5035	16.2089	16.2089	200	3,243,140.00	
	Dec 2017	ZAGB	Future	8,202	16.5971	16.8037	16.4900	16.4826	15	247,313.00	
				68,971					15,002.00	242,346,974.60	7,444,100.00
			<b>Total</b>	<b>68,971</b>					<b>15,002.00</b>	<b>242,346,974.60</b>	122,713,425,579.70
											122,713,425,579.70
<b>Future</b>											
	Jun 2017	ZAJY	Future	3,804	0.1146	0.1160	0.0000	0.0000	0	0.00	
				3,804					0.00	0.00	912,172.00
			<b>Total</b>	<b>3,804</b>					<b>0.00</b>	<b>0.00</b>	10,138,818,973.30
											10,138,818,973.30
<b>Future</b>											
	Sep 2017	ZAKS	Future	1,382	0.1232	0.1262	0.0000	0.0000	0	0.00	
				1,382					0.00	0.00	27,127.00
			<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	372,831,350.00
											372,831,350.00
<b>Future</b>											
	Jun 2017	ZATR	Future	19,800	3.4649	3.4640	0.0000	0.0000	0	0.00	
				19,800					0.00	0.00	105,343.00
			<b>Total</b>	<b>19,800</b>					<b>0.00</b>	<b>0.00</b>	373,665,016.50
											373,665,016.50

<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>										
Jun 2017	ZAUM	Future	543	12.9264	13.2495	12.9640	12.9640	5	6,482,000.00	
Sep 2017	ZAUM	Future	7	13.1239	13.4544	0.0000	0.0000	0	0.00	
Dec 2017	ZAUM	Future	4	13.3201	13.6571	0.0000	0.0000	0	0.00	
			<u>554</u>					<u>5.00</u>	<u>6,482,000.00</u>	<u>136,458.00</u>
		<b>Total</b>	<b>554</b>					<b>5.00</b>	<b>6,482,000.00</b>	<b>140,981.00</b>
										<b>155,077,105,340.00</b>
<b>Future</b>										
Jun 2017	ZAUS	Future	490,859	12.9264	13.2495	13.0225	12.8800	157,147	2,046,174,389.40	
Sep 2017	ZAUS	Future	24,674	13.1239	13.4544	13.2124	13.1050	1,047	13,784,204.00	
Dec 2017	ZAUS	Future	17,601	13.3201	13.6571	13.3750	13.3515	3,925	52,841,852.10	
Mar 2018	ZAUS	Future	170	13.5112	13.8556	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	2,415	13.7058	14.0563	0.0000	0.0000	0	0.00	
			<u>535,719</u>					<u>162,119.00</u>	<u>2,112,800,445.50</u>	<u>131,980,839.00</u>
										<b>1,501,103,456,828.00</b>
<b>Option</b>										
Jun 2017	ZAUS	12.71 Put	17,600	277.1019	169.1639	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.80 Put	4,000	321.0538	201.4506	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.90 Put	2,000	374.0090	241.4144	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.00 Call	2,300	358.8995	535.1722	0.0000	0.0000	2,300	0.00	
Jun 2017	ZAUS	13.00 Put	69,520	432.4995	285.6722	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.13 Put	500	516.1556	349.5092	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.16 Put	0	536.3367	365.2277	0.0000	0.0000	2,000	0.00	
Jun 2017	ZAUS	13.36 Call	0	244.8637	369.9008	0.0000	0.0000	1,000	0.00	
Jun 2017	ZAUS	13.39 Call	4,000	237.2296	358.9421	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.45 Call	3,000	222.7097	337.9752	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.50 Call	4,500	211.3349	321.4375	0.0000	0.0000	1,000	0.00	
Jun 2017	ZAUS	13.69 Put	250	936.6985	706.2322	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.70 Call	500	171.2798	263.0911	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.80 Call	1,500	154.1909	238.1527	0.0000	0.0000	1,000	0.00	
Jun 2017	ZAUS	13.83 Put	2,280	1053.0333	811.6684	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.87 Put	30,000	1086.9375	842.6957	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.00 Call	5,000	125.3452	195.2896	0.0000	0.0000	5,500	0.00	
Jun 2017	ZAUS	14.00 Put	69,000	1198.9452	945.7896	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.11 Put	2,850	1295.6774	1035.4539	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.13 Put	17,600	1313.4383	1052.0069	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.18 Put	1,400	1358.0623	1093.7049	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	1402.9826	1135.8370	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.26 Call	3,156	96.3916	150.8151	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.33 Put	3,000	1493.0364	1221.3163	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.50 Call	42,100	74.6955	119.4564	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	2013.5659	1721.1878	0.0000	0.0000	0	0.00	

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Jun 2017	ZAUS	15.00 Call	0	44.7528	72.0298	0.0000	0.0000	4,600	0.00
Jun 2017	ZAUS	15.15 Call	1,000	38.6060	61.7788	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	30.3827	48.0152	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	0	27.6746	43.4749	0.0000	0.0000	1,000	0.00
Jun 2017	ZAUS	15.50 Put	150	2601.2746	2293.9749	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	18.3388	33.0873	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2871.9388	2563.5873	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	16.3553	30.9426	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	16.0877	30.6489	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	12.7323	26.6940	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	10.7331	24.0289	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	9.0195	21.6421	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	8.1134	20.3306	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	3.4029	12.5664	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.2397	2.0995	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0884	0.9819	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0096	0.1810	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,102	118.9057	0.0000	0.0000	0.0000	7,102	0.00
Sep 2017	ZAUS	12.80 Put	3,000	394.8465	283.4274	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	6,702	622.2004	822.8008	0.0000	0.0000	6,702	0.00
Sep 2017	ZAUS	13.00 Put	3,099	498.3004	368.4008	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	578.3661	435.2530	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	743.6886	574.7386	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	435.7185	588.1977	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	999.3736	800.2933	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	270.1805	370.6539	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1362.7599	1131.5259	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1445.9457	1208.8946	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1571.9789	1327.8841	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	6,702	221.1706	0.0000	0.0000	0.0000	6,702	0.00
Sep 2017	ZAUS	16.00 Call	3,680	85.0329	118.4564	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	70.2860	94.5858	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	59.0861	77.0559	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	54.5057	69.9013	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	53.8678	68.9078	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	23.6644	36.9382	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	174.5775	130.7089	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	230.5238	171.6886	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	325.3277	246.4541	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	550.6116	425.6706	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	615.4023	481.2951	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	677.8322	535.4437	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>	
Dec 2017	ZAUS	13.35 Put	52,000	749.2613	597.8618	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	1188.3454	991.7261	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	1255.4219	1052.8948	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	1300.8171	1094.4597	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	1323.7117	1115.4738	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1575.4805	1349.1351	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1599.7380	1371.8822	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.00 Call	2,580	306.9964	400.3321	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.12 Call	40,000	288.8519	377.3093	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.00 Call	2,600	189.4661	248.4201	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.24 Call	20,403	173.6073	222.9343	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	156.1223	196.8486	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	143.1945	179.4116	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	34,000	130.5378	162.2997	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	129.0552	160.2902	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	127.9616	158.8126	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	126.5334	156.8759	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	77.7303	113.0671	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	3,867	584.1367	468.8227	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.46 Call	3,867	387.2577	485.3430	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	984.2830	831.1480	0.0000	0.0000	0	0.00	
			<u>1,059,557</u>					<u>38,906.00</u>	<u>0.00</u>	<u>32,109,672.00</u>
		<b>Total</b>	<b>1,595,276</b>					<b>201,025.00</b>	<b>2,112,800,445.50</b>	<b>164,090,511.00</b>
										<b>1,501,103,456,828.00</b>
		<b>Grand Total</b>	<b>2,096,683</b>					<b>238,766.00</b>	<b>2,373,047,742.40</b>	<b>218,876,739</b>
										<b>2,072,257,413,675.70</b>