



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-March-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.8722	1.8881	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	13.7850	13.9191	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.8057	13.9577	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	5	13.8260	13.9792	0.0000	0.0000	0	0.00		
			59					0.00	0.00	114,465.00	1,468,771,954.30
		<b>Total</b>	<b>59</b>					<b>0.00</b>	<b>0.00</b>	404,065.00	1,468,771,954.30
<b>Future</b>											
Mar 2017	DAGB	Future	270	16.0525	16.0820	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.0744	16.1219	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	10	16.0999	16.1470	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	204	16.1111	16.1583	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	16.1205	16.1696	0.0000	0.0000	0	0.00		
			642					0.00	0.00	52,083.00	853,374,971.40
		<b>Total</b>	<b>642</b>					<b>0.00</b>	<b>0.00</b>	243,196.00	853,374,971.40
<b>Future</b>											
Mar 2017	DAUS	Future	5,922	12.8411	12.9447	0.0000	0.0000	401	5,162,474.00		
Apr 2017	DAUS	Future	10	12.8524	12.9670	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	722	12.8568	12.9715	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	12.8677	12.9827	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	12.8743	12.9894	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	20	12.8830	12.9984	0.0000	0.0000	20	258,490.00		
Apr 2017	DAUS	Future	2,057	12.8895	13.0051	0.0000	0.0000	105	1,359,120.00		
May 2017	DAUS	Future	70	12.9179	13.0342	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	40	12.9616	13.0789	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>		
Jul 2017	DAUS	Future	70	13.0725	13.1930	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	2,274	13.0942	13.2155	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.1181	13.2402	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	415	13.2201	13.3460	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.2761	13.4044	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.3212	13.4515	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.5184	13.6522	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.7041	13.8420	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.9043	14.0545	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.1002	14.2625	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.2961	14.4705	0.0000	0.0000	0	0.00		
			<u>13,944</u>					<u>526.00</u>	<u>6,780,084.00</u>	<u>4,927,080.00</u>	<u>56,178,908,285.90</u>

Option

Apr 2017	DAUS	12.80 Call	10,000	140.4865	228.7399	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.80 Put	10,000	99.2865	79.7399	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.08 Put	15,400	289.3887	217.0412	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.23 Call	15,400	31.5292	53.1511	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	30,000	69.6357	125.0916	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.65 Call	30,000	298.4059	394.8725	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	30,000	117.3057	177.8291	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.10 Call	80,000	87.3063	139.4417	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.25 Call	1,850	54.5402	95.0616	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	1,000	23.4126	48.3435	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.75 Call	2,100	15.5247	27.6926	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.00 Call	1,000	11.3028	18.4541	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	24.1804	42.0871	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	20.2657	33.1310	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	1111.6666	1004.7849	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	0.4369	0.9900	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	20,000	142.2739	200.8823	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	20,000	37.5549	64.5335	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.86 Put	0	219.3418	172.5178	0.0000	0.0000	30,000	0.00
Apr 2017	DAUS	13.06 Call	100	176.1237	227.7693	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	694.0094	608.1848	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	958.0125	863.0859	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1238.2122	1135.5933	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	4.9738	6.2855	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	3.0441	2.7621	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	3.3452	2.5703	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	1,500	210.3030	268.5352	0.0000	0.0000	0	0.00
May 2017	DAUS	12.60 Put	10,000	125.9185	0.0000	0.0000	0.0000	10,000	0.00
May 2017	DAUS	12.72 Put	30,000	175.1082	139.9740	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
May 2017	DAUS	13.56 Call	10,000	89.8769	0.0000	0.0000	0.0000	10,000	0.00		
May 2017	DAUS	13.65 Call	1,500	82.5893	112.8723	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.50 Put	60	725.3695	652.8899	0.0000	0.0000	0	0.00		
May 2017	DAUS	15.97 Call	60	10.1973	12.1551	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	747.8827	674.0517	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	22.9665	26.5857	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	1103.9980	1019.3440	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	6.0606	7.0335	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	561.7721	501.6331	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	177.9641	208.0905	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	764.1941	693.8481	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	31.0158	33.7749	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	778.2964	710.8458	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	26.1216	45.7992	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	788.7639	723.4378	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	49.1101	68.8255	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	799.5472	735.9566	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	65.4615	86.9792	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	808.8196	746.1515	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	80.1852	101.1930	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	815.4654	752.5986	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	85.4127	106.0187	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1895.2999	1805.1431	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	418.4974	454.4695	0.0000	0.0000	0	0.00		
			<u>339,199</u>					<u>50,000.00</u>	<u>0.00</u>	<u>11,465,670.00</u>	<u>0.00</u>
<b>Total</b>			<b>353,143</b>					<b>50,526.00</b>	<b>6,780,084.00</b>	<b>16,392,750.00</b>	<b>56,178,908,285.90</b>
<b>Future</b>											
Jun 2017	EUUS	Future	32,879	1.0772	1.0793	0.0000	0.0000	0	0.00		
			<u>32,879</u>					<u>0.00</u>	<u>0.00</u>	<u>508,812.00</u>	<u>5,664,871,527.00</u>
<b>Total</b>			<b>32,879</b>					<b>0.00</b>	<b>0.00</b>	<b>508,812.00</b>	<b>5,664,871,527.00</b>
<b>Future</b>											
Jun 2017	GBUS	Future	4,048	1.2523	1.2448	0.0000	0.0000	0	0.00		
			<u>4,048</u>					<u>0.00</u>	<u>0.00</u>	<u>22,402.00</u>	<u>281,458,954.00</u>
<b>Total</b>			<b>4,048</b>					<b>0.00</b>	<b>0.00</b>	<b>22,402.00</b>	<b>281,458,954.00</b>
<b>Future</b>											
Jun 2017	ZAAD	Future	23,824	9.9624	10.0368	10.0339	9.9475	4	39,919.40		
Sep 2017	ZAAD	Future	1,735	10.0990	10.1781	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	53	10.2362	10.3216	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			25,612					4.00	39,919.40	3,172,206.00	26,805,859,425.70
	<b>Total</b>		<b>25,612</b>					<b>4.00</b>	<b>39,919.40</b>	3,204,583.00	26,805,859,425.70
<b>Future</b>											
	Jun 2017 ZACA	Future	20	9.7953	9.8194	0.0000	0.0000	0	0.00		
	Sep 2017 ZACA	Future	10	9.9581	9.9865	0.0000	0.0000	0	0.00		
			30					0.00	0.00	74,352.00	700,839,842.40
	<b>Total</b>		<b>30</b>					<b>0.00</b>	<b>0.00</b>	74,352.00	700,839,842.40
<b>Future</b>											
	Jun 2017 ZACR	Future	10	1.8807	1.8967	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,794.00	2,503,480,006.00
	<b>Total</b>		<b>10</b>					<b>0.00</b>	<b>0.00</b>	109,794.00	2,503,480,006.00
<b>Future</b>											
	Jun 2017 ZAEU	Future	112,287	14.0071	14.1623	14.1500	13.9949	3,175	44,757,097.70		
	Sep 2017 ZAEU	Future	7,478	14.2858	14.4493	14.3497	14.3497	6	86,098.20		
	Dec 2017 ZAEU	Future	749	14.5705	14.7422	14.6700	14.6624	771	11,257,566.00		
	Mar 2018 ZAEU	Future	654	14.8619	15.0324	0.0000	0.0000	0	0.00		
			121,168					3,952.00	56,100,761.90	10,392,351.00	144,035,044,223.40
<b>Option</b>											
	Dec 2017 ZAEU	14.00 Put	18,000	477.9501	417.4131	0.0000	0.0000	0	0.00		
	Dec 2017 ZAEU	16.39 Call	18,000	311.1921	350.9490	0.0000	0.0000	0	0.00		
			36,000					0.00	0.00	4,848,181.00	0.00
	<b>Total</b>		<b>157,168</b>					<b>3,952.00</b>	<b>56,100,761.90</b>	15,240,532.00	144,035,044,223.40
<b>Future</b>											
	Jun 2017 ZAFR	Future	1,356	13.1099	13.2249	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	575,453.00	6,044,747,843.90
	<b>Total</b>		<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	575,453.00	6,044,747,843.90
<b>Future</b>											
	Jun 2017 ZAGB	Future	58,049	16.2834	16.3338	16.3430	16.2553	9,547	155,515,212.50		
	Sep 2017 ZAGB	Future	1,790	16.5707	16.6290	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	215	16.8622	16.9290	16.9300	16.9153	613	10,348,771.00		
			60,054					10,160.00	165,863,983.50	7,484,045.00	123,366,110,290.40
<b>Option</b>											
	Jun 2017 ZAGB	16.50 Call	600	432.2631	462.5288	0.0000	0.0000	0	0.00		
			600					0.00	0.00	1,757,413.00	0.00
	<b>Total</b>		<b>60,654</b>					<b>10,160.00</b>	<b>165,863,983.50</b>	9,241,458.00	123,366,110,290.40

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<b>Future</b>											
Jun 2017	ZAJY	Future	3,804	0.1172	0.1185	0.0000	0.0000	0	0.00		
			<u>3,804</u>					0.00	0.00	912,172.00	10,138,818,973.30
		<b>Total</b>	<b>3,804</b>					<b>0.00</b>	<b>0.00</b>	912,172.00	10,138,818,973.30
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1242	0.1252	0.0000	0.0000	0	0.00		
			<u>1,382</u>					0.00	0.00	27,127.00	372,831,350.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	27,127.00	372,831,350.00
<b>Future</b>											
Jun 2017	ZAUM	Future	501	13.0030	13.1212	13.1589	12.9952	187	245,063,800.00		
Sep 2017	ZAUM	Future	27	13.2006	13.3257	0.0000	0.0000	0	0.00		
Dec 2017	ZAUM	Future	15	13.3964	13.5301	0.0000	0.0000	0	0.00		
			<u>543</u>					187.00	245,063,800.00	137,134.00	155,952,890,060.00
		<b>Total</b>	<b>543</b>					<b>187.00</b>	<b>245,063,800.00</b>	141,657.00	155,952,890,060.00
<b>Future</b>											
Jun 2017	ZAUS	Future	641,480	13.0030	13.1212	13.1600	12.9910	203,311	2,658,555,373.90		
Sep 2017	ZAUS	Future	48,756	13.2006	13.3257	13.3300	13.1900	817	10,836,347.70		
Dec 2017	ZAUS	Future	63,557	13.3964	13.5301	13.5310	13.4486	4,928	66,457,167.90		
Mar 2018	ZAUS	Future	70	13.5911	13.7243	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	2,845	13.7850	13.9279	0.0000	0.0000	0	0.00		
			<u>756,708</u>					209,056.00	2,735,848,889.50	133,104,276.00	1,515,750,457,075.80
<b>Option</b>											
Jun 2017	ZAUS	11.78 Put	4,500	26.4350	23.0269	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.00 Put	60,150	52.2391	43.5053	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.10 Put	2,000	68.7366	57.3482	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.25 Put	4,500	100.0554	83.8606	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.50 Put	1,200	173.6928	146.3825	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.65 Call	3,000	584.5949	668.7784	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.71 Put	17,600	257.5463	220.7499	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.76 Call	50	523.3759	602.4375	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.76 Put	50	280.3759	241.2375	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.80 Put	4,000	299.4205	258.3936	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.90 Put	2,000	350.0171	304.2505	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.92 Call	33,000	443.6381	515.1215	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Call	2,378	407.7538	475.4588	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Put	4,455	404.7538	354.2588	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.10 Call	250	368.1432	429.4923	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.27 Call	3,000	309.1982	363.1603	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.34 Call	4,000	287.7426	338.8313	0.0000	0.0000	0	0.00		

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Jun 2017	ZAUS	13.39 Call	4,000	273.3444	322.4511	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	257.0354	303.8334	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	5,200	244.2132	289.1530	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	888.0814	808.5115	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	199.0039	237.3679	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	179.4222	215.0840	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	1000.9521	917.5997	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	1033.9291	949.5208	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	146.1213	176.6921	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	1143.1213	1055.4921	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1237.6954	1147.5827	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1255.0856	1164.5437	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1298.8091	1207.2263	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1342.8697	1250.2852	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	113.5835	138.8115	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	112.4592	137.4948	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1431.2270	1337.4631	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	42,178	84.6818	108.2319	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	62.1205	82.8584	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1939.1291	1840.1895	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	45.3855	63.5337	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	37.5418	54.2444	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	27.3206	41.7968	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2521.0512	2416.5007	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	20.2322	29.1985	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2797.2322	2687.9985	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	19.9197	27.9457	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	19.8770	27.7739	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	19.3349	25.5280	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	19.0033	24.0958	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	18.7130	22.7890	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	18.5568	22.0600	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	17.7274	17.5015	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	3.8417	3.8709	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	2.0180	2.0033	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.4864	0.4658	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,602	117.9621	97.5097	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	258.0319	225.8961	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	383.6547	340.7375	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	7,202	684.3094	759.9730	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	483.7094	434.2730	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	560.7697	506.8701	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	ZAUS	13.40 Put	500	719.5413	656.8259	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,730	485.9278	545.2581	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	966.9276	893.7310	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	304.9803	346.4542	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1320.4743	1236.4513	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1401.7761	1315.8428	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1526.2150	1437.5967	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	7,202	252.0347	288.0059	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	243.4902	279.4402	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	179.1439	209.6365	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	91.6836	113.1157	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	67.2551	89.7796	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	49.3227	72.0240	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	42.2496	64.7787	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	41.2811	63.7714	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	16.7302	30.9971	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	125.1164	113.8473	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	168.2035	154.0313	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	220.4219	195.9726	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	312.9517	281.3243	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,900	368.9523	333.3947	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	529.1599	480.6188	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	592.2417	540.1032	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	722.6948	663.8056	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	500	710.4540	781.0937	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1150.5414	1074.3623	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	1215.9190	1137.4313	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	1260.3288	1180.2194	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1282.7354	1201.8322	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1529.5991	1441.6855	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1553.4279	1464.9232	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	332.1905	371.6497	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	314.1332	351.9913	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	312.5491	350.2618	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	2,600	203.4163	230.7311	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	0	146.9290	167.7480	0.0000	0.0000	22,000	0.00
Dec 2017	ZAUS	17.13 Call	34,000	131.6936	151.3185	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	129.9054	149.3890	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	128.5883	147.9658	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	126.8649	146.1057	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	79.6902	99.6750	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	557.2320	514.1926	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	15.46 Call	3,867	408.9637	446.1526	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	11.00 Put	750	42.1619	45.5013	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.05 Put	750	626.0825	584.8950	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	950.5818	888.9394	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	429.0368	461.9512	0.0000	0.0000	0	0.00	
			<u>856,287</u>					<u>22,000.00</u>	<u>0.00</u>	<u>32,633,233.00</u>
		<b>Total</b>	<b>1,612,995</b>					<b>231,056.00</b>	<b>2,735,848,889.50</b>	<b>165,737,509.00</b>
										<b>1,515,750,457,075.80</b>

<b>Grand Total</b>			<b>2,254,687</b>					<b>295,885.00</b>	<b>3,209,697,438.30</b>	<b>221,087,543</b>	<b>2,089,981,690,488.00</b>
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