



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-April-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DA CR	Future	362	2.0063	2.0095	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1 232.00	25 218 579.00
		Total	362					0.00	0.00	1 232.00	25 218 579.00
Future											
Apr 2017	DA EU	Future	45	14.6640	14.7352	0.0000	0.0000	0	0.00		
Apr 2017	DA EU	Future	5	14.6817	14.7546	0.0000	0.0000	0	0.00		
			50					0.00	0.00	114 480.00	1 468 987 964.20
		Total	50					0.00	0.00	404 080.00	1 468 987 964.20
Future											
Apr 2017	DA GB	Future	61	17.1170	17.2764	0.0000	0.0000	0	0.00		
Apr 2017	DA GB	Future	10	17.1393	17.3022	0.0000	0.0000	0	0.00		
Apr 2017	DA GB	Future	182	17.1527	17.3153	0.0000	0.0000	0	0.00		
Apr 2017	DA GB	Future	97	17.1637	17.3259	0.0000	0.0000	0	0.00		
			350					0.00	0.00	52 461.00	859 725 250.10
		Total	350					0.00	0.00	243 574.00	859 725 250.10
Future											
Apr 2017	DA US	Future	140,000	13.8098	13.8220	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	10	13.8098	13.8173	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	722	13.8116	13.8215	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	1,450	13.8203	13.8319	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	70	13.8265	13.8390	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	40	13.8370	13.8492	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	2,081	13.8449	13.8567	0.0000	0.0000	24	331,796.80		
May 2017	DA US	Future	70	13.8790	13.8895	0.0000	0.0000	0	0.00		
May 2017	DA US	Future	40	13.9279	13.9383	0.0000	0.0000	0	0.00		
Jul 2017	DA US	Future	70	14.0511	14.0622	0.0000	0.0000	0	0.00		
Jul 2017	DA US	Future	2,274	14.0753	14.0864	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>		
Aug 2017	DAUS	Future	70	14.1019	14.1130	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	415	14.2156	14.2265	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.2786	14.2893	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	14.3295	14.3402	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	14.5524	14.5634	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.7657	14.7780	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	15.0022	15.0154	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	15.2337	15.2477	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	15.4651	15.4801	0.0000	0.0000	0	0.00		
			<u>148,066</u>					<u>24.00</u>	<u>331,796.80</u>	<u>5 134 369.00</u>	<u>59 014 394 733.70</u>

Option

Apr 2017	DAUS	12.65 Call	30,000	1160.8028	1173.7078	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	30,000	816.2498	832.5613	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.10 Call	80,000	720.2678	738.6298	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.25 Call	1,850	574.3704	596.4815	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	1,000	338.5079	371.1220	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.75 Call	2,100	129.5090	176.2583	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.00 Call	1,000	48.4798	84.6170	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	241.8503	263.7089	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	157.6733	184.5518	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Call	2,500	144.9975	172.5909	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	240.2753	249.7245	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	0.5990	0.5475	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	20,000	831.0404	836.6012	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	20,000	382.1533	392.2862	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.06 Call	100	803.0311	812.6455	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	102.2202	103.6536	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	222.5180	231.4866	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	407.5822	414.7235	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	25.1905	28.3308	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	10.0375	11.1529	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	3.2871	3.9158	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	1,500	871.6918	882.8932	0.0000	0.0000	0	0.00
May 2017	DAUS	12.60 Put	10,000	18.9742	18.3018	0.0000	0.0000	0	0.00
May 2017	DAUS	13.56 Call	10,000	435.2664	456.0884	0.0000	0.0000	0	0.00
May 2017	DAUS	13.22 Put	25,000	49.8164	60.3732	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,000	393.8885	415.3718	0.0000	0.0000	1,500	0.00
May 2017	DAUS	13.50 Put	60	173.5296	184.0932	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	33.7407	35.2135	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	222.4521	232.8282	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	45.9791	49.4075	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.00 Call	5,000	476.1251	498.6509	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jul 2017	DAUS	13.95 Put	1,000	444.9392	455.1332	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	38.8013	30.1598	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.20 Put	2,000	156.6099	165.0487	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.30 Call	2,000	427.4422	446.0295	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	257.4643	264.2308	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	65.0572	74.8863	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	286.7483	291.7746	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	87.7718	96.1248	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	308.8585	312.1249	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	102.9591	110.5099	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	329.8152	333.9128	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	111.4455	125.6775	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	347.8623	353.9064	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	134.3241	145.8213	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	360.7655	367.9624	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	146.4265	157.9147	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1183.8246	1191.5638	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	669.0542	687.0311	0.0000	0.0000	0	0.00	
			<u>260,399</u>					<u>1,500.00</u>	<u>0.00</u>	<u>11 536 208.00</u>
		Total	408,465					1,524.00	331,796.80	16 670 577.00
										59 014 394 733.70
Future										
Jun 2017	EUUS	Future	31,439	1.0651	1.0694	1.0684	1.0684	5	53,420.00	
			<u>31,439</u>					<u>5.00</u>	<u>53,420.00</u>	<u>510 282.00</u>
		Total	31,439					5.00	53,420.00	5 680 624 402.00
Future										
Jun 2017	GBUS	Future	4,048	1.2414	1.2520	1.2500	1.2462	65	810,620.00	
			<u>4,048</u>					<u>65.00</u>	<u>810,620.00</u>	<u>22 577.00</u>
		Total	4,048					65.00	810,620.00	283 645 644.00
Future										
Jun 2017	ZAAD	Future	30,140	10.4838	10.5491	10.4925	10.4674	92	963,672.50	
Sep 2017	ZAAD	Future	2,235	10.6349	10.7008	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	58	10.7882	10.8549	10.8254	10.8254	7	75,777.80	
			<u>32,433</u>					<u>99.00</u>	<u>1,039,450.30</u>	<u>3 181 928.00</u>
		Total	32,433					99.00	1,039,450.30	26 907 238 108.50
Future										
Jun 2017	ZACA	Future	10	10.4449	10.4356	0.0000	0.0000	0	0.00	
Sep 2017	ZACA	Future	10	10.6245	10.6148	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			20					0.00	0.00	74 362.00	700 943 592.40
		Total	20					0.00	0.00	74 362.00	700 943 592.40
Future											
	Jun 2017 ZACR	Future	10	2.0161	2.0192	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109 794.00	2 503 480 006.00
		Total	10					0.00	0.00	109 794.00	2 503 480 006.00
Future											
	Jun 2017 ZAEU	Future	109,909	14.8831	14.9552	14.9319	14.8500	893	13,271,091.50		
	Sep 2017 ZAEU	Future	6,854	15.1883	15.2618	15.1915	15.1576	211	3,198,454.50		
	Dec 2017 ZAEU	Future	303	15.5028	15.5769	15.4799	15.4740	300	4,643,380.00		
	Mar 2018 ZAEU	Future	916	15.8256	15.9012	0.0000	0.0000	0	0.00		
			117,982					1,404.00	21,112,926.00	10 417 783.00	144 414 191 888.50
Option											
	Dec 2017 ZAEU	14.00 Put	18,000	207.8764	202.6860	0.0000	0.0000	0	0.00		
	Dec 2017 ZAEU	16.39 Call	18,000	509.0986	549.6364	0.0000	0.0000	0	0.00		
			36,000					0.00	0.00	4 848 181.00	0.00
		Total	153,982					1,404.00	21,112,926.00	15 265 964.00	144 414 191 888.50
Future											
	Jun 2017 ZAFR	Future	1,356	13.9370	13.9840	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	575 574.00	6 046 456 189.30
		Total	1,356					0.00	0.00	575 574.00	6 046 456 189.30
Future											
	Jun 2017 ZAGB	Future	56,743	17.3476	17.5090	17.4224	17.3078	2,190	38,020,210.30		
	Sep 2017 ZAGB	Future	1,786	17.6666	17.8300	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	215	17.9910	18.1564	0.0000	0.0000	0	0.00		
			58,744					2,190.00	38,020,210.30	7 495 276.00	123 560 149 727.00
Option											
	Jun 2017 ZAGB	16.50 Call	600	1026.0354	1165.1016	0.0000	0.0000	0	0.00		
	Jun 2017 ZAGB	17.50 Call	600	478.6147	571.8318	0.0000	0.0000	0	0.00		
	Jun 2017 ZAGB	19.00 Call	1,200	135.1171	175.7394	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	1 759 213.00	0.00
		Total	61,144					2,190.00	38,020,210.30	9 254 489.00	123 560 149 727.00
Future											
	Jun 2017 ZAJY	Future	3,804	0.1265	0.1264	0.0000	0.0000	0	0.00		
			3,804					0.00	0.00	912 172.00	10 138 818 973.30
		Total	3,804					0.00	0.00	912 172.00	10 138 818 973.30

<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>
Future									
Sep 2017	ZAKS	Future	1,382	0.1334	0.1333	0.0000	0.0000	0	0.00
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,382					0.00	0.00
									27 127.00 372 831 350.00
									27 127.00 372 831 350.00
Future									
Jun 2017	ZAUM	Future	521	13.9740	13.9846	0.0000	0.0000	10	13,950,000.00
Sep 2017	ZAUM	Future	27	14.1939	14.2047	0.0000	0.0000	0	0.00
Dec 2017	ZAUM	Future	45	14.4143	14.4249	0.0000	0.0000	0	0.00
Jun 2018	ZAUM	Future	47	14.8613	14.8740	0.0000	0.0000	0	0.00
			<u>640</u>					<u>10.00</u>	<u>13,950,000.00</u>
		Total	640					10.00	13,950,000.00
									137 285.00 156 166 508 710.00
									141 808.00 156 166 508 710.00
Future									
Jun 2017	ZAUS	Future	1,050,341	13.9740	13.9846	14.0199	13.8783	139,890	1,955,350,435.10
Sep 2017	ZAUS	Future	54,906	14.1939	14.2047	14.2100	14.1205	986	14,010,835.90
Dec 2017	ZAUS	Future	94,944	14.4143	14.4249	14.4500	14.3400	409	5,899,270.50
Mar 2018	ZAUS	Future	280	14.6346	14.6461	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	3,115	14.8613	14.8740	0.0000	0.0000	0	0.00
			<u>1,203,586</u>					<u>141,285.00</u>	<u>1,975,260,541.50</u>
									136 670 714.00 1 565 068 361 813.50
Option									
Jun 2017	ZAUS	11.78 Put	4,500	14.7193	11.9844	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.00 Put	60,150	18.0274	14.3235	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.10 Put	2,000	19.8265	15.5846	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	22.9588	17.7689	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	1,000	29.6778	22.4320	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.65 Call	3,000	1363.2560	1363.7750	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	44.7726	35.2204	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.76 Call	50	1263.8489	1265.5397	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	54.2439	45.9912	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	2,000	66.6377	60.6127	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	33,000	1123.3732	1128.4975	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	2,378	1055.2377	1062.9164	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	48,455	81.2377	78.3164	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	838.5208	858.0537	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	1,638	143.0203	152.3682	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.34 Call	4,000	788.8945	809.1326	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	754.6215	775.2016	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	714.8047	735.7594	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	682.7270	703.9643	0.0000	0.0000	250	0.00
Jun 2017	ZAUS	13.50 Put	100	208.7270	219.3643	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>
Jun 2017	ZAUS	13.69 Put	250	286.0676	297.4971	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	564.5446	586.6007	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	511.5019	533.7673	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	352.3637	364.0642	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	372.7273	384.4563	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,150	418.1162	439.4282	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	444.1162	454.8282	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	401.8289	422.9602	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	510.7103	520.8810	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	523.2764	533.3368	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	555.2883	565.0554	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	588.1307	597.5782	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	325.4917	345.4084	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	322.2208	342.0698	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	656.1816	664.9446	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	99,678	252.5727	270.6350	0.0000	0.0000	500	0.00
Jun 2017	ZAUS	14.75 Call	2,000	195.3503	211.6234	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1084.8036	1089.3218	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	150.5235	164.7410	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	128.8111	141.8260	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	99.3130	110.7056	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	89.1796	98.5650	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1615.1796	1613.9650	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	66.0843	70.8357	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1872.0843	1866.2357	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	61.3460	65.1523	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	60.6986	64.3760	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	52.3515	54.3963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	47.1366	48.1915	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	42.4702	42.6682	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	39.9094	39.6531	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	24.7716	22.2187	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	27.6911	24.7543	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	16.8693	15.8468	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	5.5917	5.1467	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	50.8210	48.0570	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	83.1217	84.0210	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	111.6641	116.3555	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	7,202	1347.2651	1362.8330	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	153.3651	158.1330	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	188.3145	192.9840	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	266.7270	270.8494	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	13.50 Call	5,730	995.6415	1010.2363	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	406.6376	410.4847	0.0000	0.0000	20,000	0.00
Sep 2017	ZAUS	13.76 Put	960	411.2053	415.0517	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	633.4232	647.6554	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	651.3488	654.7374	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	711.9754	715.1268	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	582.0716	595.9983	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	807.4000	810.1546	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	7,202	521.0046	534.4715	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	504.2802	517.6074	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	451.3794	0.0000	0.0000	0.0000	40,000	0.00
Sep 2017	ZAUS	15.00 Call	600	376.7265	388.6184	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	197.6702	207.0149	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	151.2649	159.9408	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	116.3057	124.2621	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	102.2099	109.8034	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	100.2623	107.8006	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	46.3031	38.6026	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	55.4350	48.4691	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	73.3974	67.4069	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	92.1432	87.6525	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	112.4718	109.9614	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	124.6134	123.4037	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,900	144.8836	145.9712	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	206.0096	212.9931	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	237.6164	244.5892	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	306.8369	313.5705	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	323.4266	330.0638	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	500	1272.5725	1289.5874	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	575.1545	580.7064	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	854.1938	858.8310	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	597.6433	611.7713	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	565.7771	579.6233	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	563.0212	576.8470	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	368.7591	380.5268	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	34,000	213.0296	222.6741	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	209.0859	218.6528	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	206.1838	215.6943	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	202.3841	211.8237	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	138.0930	151.6768	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	246.9309	251.9213	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	674.9204	691.8737	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>
Jun 2018	ZAUS	11.00 Put	750	50.6614	42.9025	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	750	291.4255	293.5949	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	495.2011	504.4190	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	661.6775	678.2177	0.0000	0.0000	0	0.00
			<u>1,333,662</u>					<u>60,750.00</u>	<u>0.00</u>
		Total	2,537,248					202,035.00	1,975,260,541.50
									33 467 389.00
									1 565 068 361 813.50
									0.00

Grand Total	3,236,733							207,332.00	2 050 578 964.90	225,816,469	2,143,049,584,057.00
--------------------	------------------	--	--	--	--	--	--	-------------------	-------------------------	--------------------	-----------------------------