



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-June-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jun 2017	DAEU	Future	4	14.6711	14.9070	0.0000	0.0000	0	0.00		
			<u>4</u>					<u>0.00</u>	<u>0.00</u>	<u>114,548.00</u>	<u>1,469,966,323.90</u>
		Total	4					0.00	0.00	404,148.00	1,469,966,323.90
Future											
Jun 2017	DAGB	Future	5	16.8544	17.0885	0.0000	0.0000	0	0.00		
			<u>5</u>					<u>0.00</u>	<u>0.00</u>	<u>53,256.00</u>	<u>873,196,772.80</u>
		Total	5					0.00	0.00	244,369.00	873,196,772.80
Future											
Jun 2017	DAUS	Future	16,000	12.9975	13.1879	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	113	13.0486	13.2400	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	5,060	13.0531	13.2446	0.0000	0.0000	1,500	19,846,650.00		
Jul 2017	DAUS	Future	5,100	13.0689	13.2606	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,804	13.0845	13.2763	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	202	13.0911	13.2830	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.1000	13.2920	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,274	13.1222	13.3144	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	1,350	13.1311	13.3003	0.0000	0.0000	1,350	17,894,565.00		
Aug 2017	DAUS	Future	70	13.1463	13.3387	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.2471	13.4420	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.3031	13.4990	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.3483	13.5451	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.5428	13.7430	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.7234	13.9285	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.9253	14.1350	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.1255	14.3390	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.3258	14.5430	0.0000	0.0000	0	0.00		
			<u>34,174</u>					<u>2,850.00</u>	<u>37,741,215.00</u>	<u>5,517,730.00</u>	<u>64,151,561,964.30</u>
Option											

<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	DAUS	13.10 Put	30,000	153.9295	71.0964	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.77 Call	30,000	3.2219	8.7720	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.10 Put	30,000	168.3227	80.1849	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	20,000	130.8508	68.8488	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	12.90 Put	200	102.4326	52.5246	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	100	145.1202	78.1212	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.03 Call	40,000	143.4184	259.9033	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.20 Put	150	269.2622	155.8525	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	543.6945	406.2153	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	1.5887	1.3267	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.00 Call	5,000	43.7413	71.3048	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.07 Call	5,000	48.2727	75.0400	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	936.4578	777.9033	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	0.5213	0.7695	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	380.5475	282.5697	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	59.5079	83.6649	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	585.8178	460.3530	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	5.2318	5.6691	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.35 Put	34,000	509.7146	399.5700	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	622.2849	502.5674	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	11.7405	13.7173	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	646.8841	532.5245	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	15.1318	18.9489	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	12.92 Put	1,000	351.3382	278.1430	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	667.7694	558.0439	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	14.10 Call	1,000	304.1787	361.0425	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	20.9354	28.9852	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	684.8461	579.4891	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	37.4939	48.6380	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	697.5032	595.3531	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	45.5225	56.6346	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1781.2031	1635.9841	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	330.3286	373.4802	0.0000	0.0000	0	0.00		
			<u>206,290</u>					<u>0.00</u>	<u>0.00</u>	<u>12,241,008.00</u>	<u>0.00</u>
		Total	240,464					2,850.00	37,741,215.00	17,758,738.00	64,151,561,964.30
Future											
Jun 2017	EUUS	Future	252	1.1232	1.1247	0.0000	0.0000	0	0.00		
			<u>252</u>					<u>0.00</u>	<u>0.00</u>	<u>542,449.00</u>	<u>6,032,918,081.00</u>
		Total	252					0.00	0.00	542,449.00	6,032,918,081.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Jun 2017	GBUS	Future	8,108	1.2907	1.2897	0.0000	0.0000	0	0.00		
			<u>8,108</u>					<u>0.00</u>	<u>0.00</u>	<u>115,298.00</u>	<u>1,470,269,431.00</u>
		Total	8,108					0.00	0.00	115,298.00	1,470,269,431.00
Future											
Jun 2017	ZAAD	Future	23,154	9.6145	9.8314	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	2,227	9.7503	9.9704	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	1,153	9.8842	10.1078	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	1,499	10.1470	10.3787	0.0000	0.0000	0	0.00		
			<u>28,033</u>					<u>0.00</u>	<u>0.00</u>	<u>3,217,908.00</u>	<u>27,268,974,281.50</u>
		Total	28,033					0.00	0.00	3,250,285.00	27,268,974,281.50
Future											
Jun 2017	ZACA	Future	6,987	9.6635	9.7891	0.0000	0.0000	0	0.00		
			<u>6,987</u>					<u>0.00</u>	<u>0.00</u>	<u>88,356.00</u>	<u>839,314,620.00</u>
		Total	6,987					0.00	0.00	88,356.00	839,314,620.00
Future											
Jun 2017	ZACR	Future	10	1.9225	1.9453	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,794.00</u>	<u>2,503,480,006.00</u>
		Total	10					0.00	0.00	109,794.00	2,503,480,006.00
Future											
Jun 2017	ZAEU	Future	67,298	14.6337	14.8679	14.7360	14.5980	5,080	73,978,116.40		
Sep 2017	ZAEU	Future	7,214	14.9312	15.1712	14.9399	14.9074	680	10,196,782.00		
Dec 2017	ZAEU	Future	4,753	15.2282	15.4739	0.0000	0.0000	83	1,284,333.70		
Mar 2018	ZAEU	Future	4,010	15.5256	15.7766	0.0000	0.0000	0	0.00		
			<u>83,275</u>					<u>5,843.00</u>	<u>85,459,232.10</u>	<u>11,457,524.00</u>	<u>159,650,322,635.10</u>
Option											
Dec 2017	ZAEU	14.00 Put	18,000	180.5766	145.3475	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	334.6762	411.1870	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	585.3033	502.5377	0.0000	0.0000	0	0.00		
			<u>41,648</u>					<u>0.00</u>	<u>0.00</u>	<u>4,853,829.00</u>	<u>0.00</u>
		Total	124,923					5,843.00	85,459,232.10	16,311,353.00	159,650,322,635.10
Future											
Jun 2017	ZAFR	Future	1,356	13.4513	13.6726	0.0000	0.0000	0	0.00		
Sep 2017	ZAFR	Future	1,000	13.7385	13.9680	0.0000	0.0000	0	0.00		
Dec 2017	ZAFR	Future	500	14.0282	14.2630	0.0000	0.0000	0	0.00		
			<u>2,856</u>					<u>0.00</u>	<u>0.00</u>	<u>577,215.00</u>	<u>6,068,873,545.90</u>
		Total	2,856					0.00	0.00	577,215.00	6,068,873,545.90

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Future											
Jun 2017	ZAGB	Future	51,605	16.8156	17.0480	16.8110	16.7750	2,920	49,084,786.00		
Sep 2017	ZAGB	Future	3,462	17.1221	17.3599	17.1890	17.1451	700	12,019,520.00		
Dec 2017	ZAGB	Future	4,136	17.4260	17.6685	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	Future	3,032	18.0283	18.2831	0.0000	0.0000	0	0.00		
			<u>62,235</u>					<u>3,620.00</u>	<u>61,104,306.00</u>	<u>8,182,514.00</u>	<u>135,362,721,853.30</u>
Option											
Jun 2017	ZAGB	16.50 Call	600	430.6793	616.7291	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	16.50 Put	500	115.0793	68.7291	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	17.50 Call	300	44.8709	99.9813	0.0000	0.0000	0	0.00		
			<u>1,400</u>					<u>0.00</u>	<u>0.00</u>	<u>1,761,213.00</u>	<u>0.00</u>
		Total	63,635					3,620.00	61,104,306.00	9,943,727.00	135,362,721,853.30
Future											
Jun 2017	ZAJY	Future	122	0.1172	0.1196	0.0000	0.0000	0	0.00		
			<u>122</u>					<u>0.00</u>	<u>0.00</u>	<u>922,593.00</u>	<u>10,261,629,931.30</u>
		Total	122					0.00	0.00	922,593.00	10,261,629,931.30
Future											
Sep 2017	ZAKS	Future	1,382	0.1252	0.1272	0.0000	0.0000	0	0.00		
Jun 2018	ZAKS	Future	1,145	0.1216	0.1255	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>
		Total	2,527					0.00	0.00	29,417.00	400,402,950.00
Future											
Jun 2017	ZAUM	Future	627	13.0281	13.2189	13.1177	13.0571	5	6,534,610.00		
Sep 2017	ZAUM	Future	22	13.2278	13.4222	0.0000	0.0000	0	0.00		
Dec 2017	ZAUM	Future	42	13.4229	13.6211	0.0000	0.0000	0	0.00		
Mar 2018	ZAUM	Future	3	13.6138	13.8155	0.0000	0.0000	0	0.00		
Jun 2018	ZAUM	Future	182	13.8035	14.0108	0.0000	0.0000	0	0.00		
			<u>876</u>					<u>5.00</u>	<u>6,534,610.00</u>	<u>138,045.00</u>	<u>157,203,268,530.00</u>
		Total	876					5.00	6,534,610.00	142,568.00	157,203,268,530.00
Future											
Jun 2017	ZAUS	Future	903,792	13.0281	13.2189	13.1844	12.9800	80,795	1,057,132,266.20		
Sep 2017	ZAUS	Future	77,573	13.2278	13.4222	13.3165	13.2000	16,366	217,328,330.20		
Dec 2017	ZAUS	Future	89,110	13.4229	13.6211	13.4700	13.4045	42	564,664.00		
Mar 2018	ZAUS	Future	9,077	13.6138	13.8155	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	3,845	13.8035	14.0108	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	1,500	14.3976	14.6162	0.0000	0.0000	0	0.00		
			<u>1,084,897</u>					<u>97,203.00</u>	<u>1,275,025,260.40</u>	<u>142,307,017.00</u>	<u>1,640,981,412,493.70</u>

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Option										
Jun 2017	ZAUS	11.78 Put	4,500	3.4895	2.4740	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.00 Put	60,150	5.0581	4.3889	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.10 Put	2,000	6.1008	5.2196	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.25 Put	4,500	8.3030	6.9033	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.30 Put	2,000	9.2777	7.6221	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.50 Put	1,600	21.8396	11.7251	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.65 Call	3,000	425.8975	591.5770	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.71 Put	17,600	62.6553	30.5669	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.76 Call	50	345.3357	497.5210	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.80 Put	4,000	90.4028	46.1377	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.90 Put	3,500	129.3570	69.5750	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.92 Call	3,000	246.2952	374.0201	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.00 Call	1,078	205.1123	319.2669	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.00 Put	88,255	177.0123	100.3669	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.25 Put	100	331.6249	213.8265	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.27 Call	3,000	104.0398	174.3431	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.30 Put	2,638	367.8837	243.4512	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.34 Call	4,000	86.0833	147.4179	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.39 Call	4,000	74.9691	130.3735	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.45 Call	3,000	63.3230	112.1532	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.50 Call	4,750	54.8874	98.6942	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.69 Put	250	693.2761	530.8020	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.70 Call	500	30.4492	58.1063	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.80 Call	1,500	23.7352	44.1917	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.83 Put	2,280	823.9494	651.7712	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.87 Put	30,000	861.9023	687.6902	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.00 Call	1,100	14.6726	26.4380	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.00 Put	3,800	986.5726	807.5380	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.04 Call	37	13.3680	23.9457	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.11 Put	2,850	1093.2872	911.2638	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.13 Put	17,600	1112.7841	930.3039	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.18 Put	1,400	1161.6333	978.1115	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	1210.6198	1026.1862	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.25 Call	100	8.3488	14.3829	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.26 Call	3,156	8.1700	14.0447	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.33 Put	3,000	1308.9364	1123.0060	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.40 Call	1,000	6.0567	10.1177	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.50 Call	98,178	4.9061	8.0553	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.75 Call	2,000	2.9853	4.7221	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1864.2028	1674.6616	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.00 Call	763	1.8953	2.8785	0.0000	0.0000	0	0.00	

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Jun 2017	ZAUS	15.10 Call	1,000	1.5988	2.3876	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	1.4720	2.1797	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	0.9970	1.4145	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	0.8623	1.2025	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2472.7623	2282.3025	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	17,600	0.6062	0.7871	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2752.5062	2561.8871	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	0.5627	0.7129	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	0.5569	0.7084	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	0.4839	0.6563	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	0.4404	0.6250	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	0.4027	0.5978	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	0.3825	0.5832	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	0.2694	0.5032	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.0083	0.0384	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0018	0.0101	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0001	0.0005	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	55.8128	38.7093	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.20 Put	1,000	87.5164	59.7886	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	157.0572	113.9910	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	40	186.8563	138.0165	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	261.1082	196.6562	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,351	578.2817	693.7115	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	350.4817	271.5115	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.13 Call	250	514.3039	620.2914	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	421.8314	332.7018	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.30 Call	500	440.2959	533.5477	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	500	402.2122	487.2836	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	574.4122	465.0836	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	367.2475	445.8857	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	728.3411	604.6883	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	814.4229	683.9875	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	821.7589	690.7819	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	279.1495	340.4323	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	800	245.5119	299.8404	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	193.2584	236.8636	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1181.9473	1030.4196	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.25 Call	150	184.6076	226.3974	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1265.3772	1110.3396	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	171.6053	210.6337	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1393.3296	1233.5455	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	147.0918	180.8265	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	14.55 Call	1,125	140.6186	172.9344	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	119.6942	148.7408	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	91.3422	114.2926	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	35.7620	45.3339	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	25.0064	31.1839	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	22.9138	28.3845	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	17.7222	21.4745	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	14.9999	17.8829	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	14.6344	17.4026	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	4.6986	5.8022	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	77.9910	63.1222	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	110.1888	90.0234	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	151.9100	119.3141	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	200.6780	158.5515	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	230.1119	183.4752	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	279.2999	225.6032	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	424.6021	349.2332	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	483.3049	401.2912	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	514.1520	428.8404	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	529.9445	442.9922	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	606.7965	512.2769	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	635.4729	538.3019	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	9,816	618.0890	713.4082	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.91 Put	34,000	964.1085	841.1640	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1027.8375	901.0053	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1409.0238	1262.7076	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	243.9899	284.9695	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	227.5908	265.9533	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	226.1591	264.2908	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	9,316	178.4149	208.7439	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	131.7850	154.2292	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	76.3617	87.1472	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	72.8643	83.0459	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	40.8347	52.2778	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	469.3009	399.5995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.07 Put	113,476	502.2374	427.3647	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	661.9642	571.9509	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	423.1496	477.9895	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	383.9186	435.7859	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	323.9294	368.9342	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	18.5311	21.0845	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	750	527.8555	462.8198	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	13.64 Put	70,530	836.6926	741.1874	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	336.5064	377.5007	0.0000	0.0000	0	0.00	
			<u>1,775,011</u>					<u>0.00</u>	<u>0.00</u>	<u>34,458,644.00</u>
		Total	2,859,908					97,203.00	1,275,025,260.40	176,765,661.00
										<u>0.00</u>
										<u>1,640,981,412,493.70</u>

Grand Total	3,338,710							109,521.00	1,465,864,623.50	235,476,282	2,254,699,476,172.30
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