



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-June-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2017	DAEU	Future	4	14.4822	14.3659	0.0000	0.0000	0	0.00		
			4					0.00	0.00	114 552.00	1 470 024 419.90
		<b>Total</b>	<b>4</b>					<b>0.00</b>	<b>0.00</b>	404 152.00	1 470 024 419.90
<b>Future</b>											
Jun 2017	DAGB	Future	5	16.5542	16.5008	0.0000	0.0000	0	0.00		
			5					0.00	0.00	53 259.00	873 246 220.90
		<b>Total</b>	<b>5</b>					<b>0.00</b>	<b>0.00</b>	244 372.00	873 246 220.90
<b>Future</b>											
Jun 2017	DAUS	Future	113	12.8326	12.7487	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	5,060	12.8369	12.7531	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	5,100	12.8523	12.7685	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	2,524	12.8674	12.7836	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,272	12.8739	12.7900	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	12.8825	12.7986	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,274	12.9039	12.8201	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	1,350	12.9125	12.8287	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	12.9274	12.8435	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.0261	12.9415	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.0806	12.9959	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.1247	13.0398	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.3148	13.2283	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.4918	13.4028	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.6909	13.5996	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.8892	13.7957	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.0876	13.9918	0.0000	0.0000	0	0.00		
			19,964					0.00	0.00	5 568 565.00	64 805 304 980.80
<b>Option</b>											
Jun 2017	DAUS	13.00 Put	20,000	238.2097	321.5278	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2017	DAUS	12.90 Put	200	171.9157	240.3110	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.00 Put	100	247.4767	321.7267	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.03 Call	40,000	39.2251	30.7840	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.20 Put	150	421.1819	501.4635	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	708.6852	785.6125	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	0.6767	1.2071	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.00 Call	5,000	18.7569	14.2196	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.07 Call	5,000	23.1747	18.7050	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	1120.7847	1198.6040	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	0.1383	0.1759	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	501.1445	562.0446	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	33.5883	28.9008	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	733.0716	801.0914	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	3.1502	4.1760	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.35 Put	34,000	637.3364	698.2064	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	757.4774	820.5239	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	6.5797	10.9158	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	775.6482	836.5946	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	7.4467	11.1387	0.0000	0.0000	0	0.00
Oct 2017	DAUS	12.92 Put	1,000	436.0358	481.2765	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	791.4843	851.2212	0.0000	0.0000	0	0.00
Oct 2017	DAUS	14.10 Call	1,000	236.6848	221.0367	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	15.1529	7.6072	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	804.5246	863.4851	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	27.1133	19.6343	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	813.7983	871.5261	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	32.7178	27.1775	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1938.3267	2009.2761	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	276.0441	264.3641	0.0000	0.0000	0	0.00
			<u>116,290</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>136,254</b>					<b>0.00</b>	<b>0.00</b>
									<b>17 839 573.00</b>
									<b>64 805 304 980.80</b>
<b>Future</b>									
Jun 2017	EUUS	Future	62	1.1275	1.1258	0.0000	0.0000	0	0.00
			<u>62</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>62</b>					<b>0.00</b>	<b>0.00</b>
									<b>542 709.00</b>
									<b>6 035 843 791.00</b>
<b>Future</b>									
Jun 2017	GBUS	Future	8,123	1.2891	1.2934	0.0000	0.0000	0	0.00
			<u>8,123</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>8,123</b>					<b>0.00</b>	<b>0.00</b>
									<b>115 313.00</b>
									<b>1 470 462 871.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Jun 2017	ZAAD	Future	23,055	9.6297	9.5233	9.6374	9.5857	750	7,214,400.00	
Sep 2017	ZAAD	Future	2,259	9.7638	9.6564	9.8000	9.7700	14	137,020.00	
Dec 2017	ZAAD	Future	1,153	9.8957	9.7874	0.0000	0.0000	0	0.00	
Jun 2018	ZAAD	Future	2,041	10.1569	10.0443	0.0000	0.0000	0	0.00	
			<u>28,508</u>					<u>764.00</u>	<u>7,351,420.00</u>	<u>3 219 615.00</u>
		<b>Total</b>	<b>28,508</b>					<b>764.00</b>	<b>7,351,420.00</b>	<b>3 251 992.00</b>
<b>Future</b>										
Jun 2017	ZACA	Future	6,987	9.5142	9.4362	0.0000	0.0000	0	0.00	
Sep 2017	ZACA	Future	10	9.6750	9.5960	0.0000	0.0000	0	0.00	
			<u>6,997</u>					<u>0.00</u>	<u>0.00</u>	<u>88 366.00</u>
		<b>Total</b>	<b>6,997</b>					<b>0.00</b>	<b>0.00</b>	<b>88 366.00</b>
<b>Future</b>										
Jun 2017	ZACR	Future	10	1.8925	1.8744	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 794.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109 794.00</b>
<b>Future</b>										
Jun 2017	ZAEU	Future	64,918	14.4471	14.3303	14.5250	14.4400	4,360	62,531,835.00	
Sep 2017	ZAEU	Future	6,930	14.7374	14.6195	14.8254	14.6817	281	4,145,775.50	
Dec 2017	ZAEU	Future	38,003	15.0275	14.9088	15.1165	15.1165	67,000	1,009,228,325.00	
Mar 2018	ZAEU	Future	4,152	15.3191	15.1977	0.0000	0.0000	0	0.00	
			<u>114,003</u>					<u>71,641.00</u>	<u>1,075,905,935.50</u>	<u>11 544 485.00</u>
										<u>160 949 600 003.50</u>
<b>Option</b>										
Dec 2017	ZAEU	14.00 Put	18,000	220.0190	253.2216	0.0000	0.0000	0	0.00	
Dec 2017	ZAEU	14.13 Put	66,500	258.4539	0.0000	0.0000	0.0000	133,000	0.00	
Dec 2017	ZAEU	16.39 Call	18,000	280.5168	259.8304	0.0000	0.0000	0	0.00	
Dec 2017	ZAEU	16.53 Call	66,500	257.3489	0.0000	0.0000	0.0000	66,500	0.00	
Mar 2018	ZAEU	15.05 Put	5,648	673.5527	739.9251	0.0000	0.0000	0	0.00	
			<u>174,648</u>					<u>199,500.00</u>	<u>0.00</u>	<u>5 053 329.00</u>
		<b>Total</b>	<b>288,651</b>					<b>271,141.00</b>	<b>1,075,905,935.50</b>	<b>16 597 814.00</b>
										<b>160 949 600 003.50</b>
<b>Future</b>										
Jun 2017	ZAFR	Future	1,356	13.3080	13.2070	0.0000	0.0000	0	0.00	
Sep 2017	ZAFR	Future	1,000	13.5895	13.4872	0.0000	0.0000	0	0.00	
Dec 2017	ZAFR	Future	500	13.8738	13.7706	0.0000	0.0000	0	0.00	
			<u>2,856</u>					<u>0.00</u>	<u>0.00</u>	<u>577 215.00</u>
		<b>Total</b>	<b>2,856</b>					<b>0.00</b>	<b>0.00</b>	<b>577 215.00</b>
										<b>6 068 873 545.90</b>

<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	ZAGB	Future	50,472	16.5176	16.4637	16.6653	16.5600	548	9,087,991.50	
Sep 2017	ZAGB	Future	6,536	16.8156	16.7613	16.9120	16.8087	1,051	17,715,058.70	
Dec 2017	ZAGB	Future	4,136	17.1106	17.0567	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	Future	3,414	17.6987	17.6414	0.0000	0.0000	0	0.00	
			<u>64,558</u>					<u>1,599.00</u>	<u>26,803,050.20</u>	<u>8 190 689.00</u>
										<u>135 499 945 459.20</u>
<b>Option</b>										
Jun 2017	ZAGB	16.50 Call	600	222.1769	201.0072	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	16.50 Put	500	204.5769	237.3072	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	17.50 Call	300	12.0684	14.9662	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	16.70 Call	700	632.0391	0.0000	0.0000	0.0000	700	0.00	
Sep 2017	ZAGB	17.80 Call	1,200	257.0574	0.0000	0.0000	0.0000	1,200	0.00	
			<u>3,300</u>					<u>1,900.00</u>	<u>0.00</u>	<u>1 763 113.00</u>
										<u>0.00</u>
		<b>Total</b>	<b>67,858</b>					<b>3,499.00</b>	<b>26,803,050.20</b>	<b>9 953 802.00</b>
										<b>135 499 945 459.20</b>
<b>Future</b>										
Jun 2017	ZAJY	Future	6,052	0.1172	0.1153	0.0000	0.0000	0	0.00	
			<u>6,052</u>					<u>0.00</u>	<u>0.00</u>	<u>928 523.00</u>
		<b>Total</b>	<b>6,052</b>					<b>0.00</b>	<b>0.00</b>	<b>928 523.00</b>
										<b>10 330 244 775.30</b>
<b>Future</b>										
Sep 2017	ZAKS	Future	1,382	0.1236	0.1227	0.0000	0.0000	0	0.00	
Jun 2018	ZAKS	Future	1,145	0.1219	0.1206	0.0000	0.0000	0	0.00	
			<u>2,527</u>					<u>0.00</u>	<u>0.00</u>	<u>29 417.00</u>
		<b>Total</b>	<b>2,527</b>					<b>0.00</b>	<b>0.00</b>	<b>29 417.00</b>
										<b>400 402 950.00</b>
<b>Future</b>										
Jun 2017	ZAUM	Future	510	12.8129	12.7289	12.9192	12.7665	182	233,229,140.00	
Sep 2017	ZAUM	Future	331	13.0073	12.9227	13.0887	13.0561	309	401,685,530.00	
Dec 2017	ZAUM	Future	52	13.1976	13.1124	0.0000	0.0000	0	0.00	
Mar 2018	ZAUM	Future	3	13.3844	13.2970	0.0000	0.0000	0	0.00	
Jun 2018	ZAUM	Future	182	13.5701	13.4802	0.0000	0.0000	0	0.00	
			<u>1,078</u>					<u>491.00</u>	<u>634,914,670.00</u>	<u>138 582.00</u>
		<b>Total</b>	<b>1,078</b>					<b>491.00</b>	<b>634,914,670.00</b>	<b>143 105.00</b>
										<b>157 897 501 190.00</b>
<b>Future</b>										
Jun 2017	ZAUS	Future	929,025	12.8129	12.7289	12.9283	12.7513	100,572	1,292,117,177.50	
Sep 2017	ZAUS	Future	132,710	13.0073	12.9227	13.1216	12.9570	55,463	723,029,219.80	
Dec 2017	ZAUS	Future	89,427	13.1976	13.1124	13.2993	13.1681	265	3,501,531.50	
Mar 2018	ZAUS	Future	9,397	13.3844	13.2970	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	3,845	13.5701	13.4802	0.0000	0.0000	0	0.00	

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Mar 2019	ZAUS	Future	1,500	14.1587	14.0622	0.0000	0.0000	0	0.00
			<u>1,165,904</u>					<u>156,300.00</u>	<u>2,018,647,928.80</u>
									<u>142 618 117.00</u>
									<u>1 644 994 798 187.50</u>
Option									
Jun 2017	ZAUS	11.78 Put	4,500	3.0514	5.4269	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.00 Put	60,150	5.8998	9.5183	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.10 Put	2,000	8.1161	13.9794	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	16.3007	27.9916	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.30 Put	2,000	20.9614	34.7525	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	2,400	52.0352	76.5525	0.0000	0.0000	800	0.00
Jun 2017	ZAUS	12.71 Put	17,600	115.1973	154.6813	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.76 Call	50	188.9451	150.6328	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	154.4728	205.0820	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	3,500	212.0417	269.6964	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	3,000	117.5762	92.5198	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	1,078	91.5539	71.2205	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	88,255	278.6539	342.3205	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.25 Put	100	476.3857	550.5298	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	36.5837	27.3169	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	2,638	519.9469	595.5067	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	23.6427	18.1727	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	18.9104	15.6015	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	16.2081	13.7932	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	886.2903	970.0198	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	8.9277	8.7297	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	6.7147	7.0891	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	1023.2764	1107.7771	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,100	3.9114	4.7324	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	1191.0114	1275.8324	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	3.5276	4.3199	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1300.0547	1384.7956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1319.9093	1404.6373	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1369.5807	1454.2756	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1419.2958	1503.9572	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	2.0927	2.7407	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	2.0432	2.6846	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1518.8332	1603.4286	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.40 Call	1,000	1.4772	2.0284	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	98,178	1.1853	1.6776	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	0.7119	1.0822	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	2077.6483	2161.9651	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	0.4518	0.7329	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	0.3822	0.6352	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	15.15 Call	1,000	0.3525	0.5928	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	0.2454	0.4030	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	0.2195	0.3428	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2687.3195	2771.4428	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	17,600	0.1663	0.2242	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2967.2663	3051.3242	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	0.1563	0.2029	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	0.1550	0.2001	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	0.1381	0.1652	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	0.1280	0.1450	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	0.1192	0.1278	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	0.1145	0.1187	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	0.0717	0.0438	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.0007	0.0003	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0001	0.0001	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0000	0.0000	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	78.2151	93.1955	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.20 Put	1,000	120.1316	141.2316	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.26 Put	5,250	135.2908	158.4704	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	210.7701	242.4228	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	40	249.2214	284.0531	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Call	3,500	571.5630	526.5092	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	337.8897	378.9805	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,351	449.1626	413.3740	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	441.8626	490.6740	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.13 Call	250	396.7814	364.6436	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	525.6931	578.4257	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.30 Call	500	336.8112	309.0261	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	500	305.6757	280.2247	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	698.3757	757.5247	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Call	4,375	291.1740	266.8285	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	277.3504	254.0638	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	867.0794	930.9448	0.0000	0.0000	111,735	0.00
Sep 2017	ZAUS	13.75 Put	20,000	960.1721	1026.1360	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	968.0716	1034.2007	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	207.1759	189.3514	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	1,250	180.9450	165.2079	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	141.0839	128.5886	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1351.1338	1423.2260	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.25 Call	150	134.5572	122.0278	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1438.4853	1510.6926	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	124.5185	112.2090	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	14.47 Put	150	1570.7922	1644.1867	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	104.8728	93.8872	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	99.7225	89.0955	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	84.0916	74.5836	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	63.7030	55.7542	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	23.2428	23.1635	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	15.1551	17.7811	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	13.6301	16.7111	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	9.9425	13.5336	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	7.8052	10.5275	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	7.4872	10.1346	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	1.8450	2.8255	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	1,000	96.3334	106.8666	0.0000	0.0000	500	0.00
Dec 2017	ZAUS	12.00 Put	400	139.3368	158.3370	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	192.1078	216.2550	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	250.1062	279.2502	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	284.6958	317.6123	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	344.3207	382.3728	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	512.1475	559.0999	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	577.7080	627.6101	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	611.9387	663.5300	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	629.4771	681.8335	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	714.9529	770.1536	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	746.6492	802.8168	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	10,316	509.4053	482.2336	0.0000	0.0000	500	0.00
Dec 2017	ZAUS	13.91 Put	34,000	1101.5067	1166.4983	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1169.7117	1235.8871	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1571.0330	1641.0679	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	193.1762	181.9748	0.0000	0.0000	2,000	0.00
Dec 2017	ZAUS	15.11 Call	1,900	179.8740	169.3784	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	178.7146	168.2827	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	9,316	140.2846	131.9084	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	104.5624	97.7883	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	62.3336	52.4270	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	57.5638	47.8792	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	29.5459	23.8840	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	551.1098	595.5784	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.07 Put	113,476	587.5700	633.4572	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	762.6411	814.2973	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	352.7564	336.0642	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	318.7365	303.7424	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	267.7869	255.3542	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	29.3845	33.5398	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.05 Put	750	606.2371	649.5144	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	941.0834	994.6237	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	287.7321	277.0665	0.0000	0.0000	0	0.00		
			<u>1,754,386</u>					<u>115,535.00</u>	<u>0.00</u>	<u>34 663 879.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,920,290</b>					<b>271,835.00</b>	<b>2,018,647,928.80</b>	<b>177 281 996.00</b>	<b>1 644 994 798 187.50</b>

<b>Grand Total</b>	<b>3,469,275</b>							<b>547,730.00</b>	<b>3 763 623 004.50</b>	<b>236,378,454</b>	<b>2,261,585,916,221.70</b>
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