



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-May-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DAEU	Future	4	14.9035	14.8469	0.0000	0.0000	0	0.00		
			<u>4</u>					<u>0.00</u>	<u>0.00</u>	<u>114,540.00</u>	<u>1,469,848,583.90</u>
		Total	4					0.00	0.00	404,140.00	1,469,848,583.90
Future											
May 2017	DAGB	Future	69	17.2526	17.2775	0.0000	0.0000	18	308,872.80		
			<u>69</u>					<u>18.00</u>	<u>308,872.80</u>	<u>53,180.00</u>	<u>871,910,519.30</u>
		Total	69					18.00	308,872.80	244,293.00	871,910,519.30
Future											
May 2017	DAUS	Future	1,391	13.2430	13.2592	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	1,200	13.2451	13.2613	0.0000	0.0000	7	92,340.50		
Jun 2017	DAUS	Future	113	13.3128	13.3280	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	2,142	13.3173	13.3326	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	5,100	13.3330	13.3484	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,114	13.3487	13.3643	0.0000	0.0000	6	79,887.00		
Jul 2017	DAUS	Future	202	13.3555	13.3711	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.3644	13.3802	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	4,774	13.3866	13.4025	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.4108	13.4269	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.5146	13.5321	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.5720	13.5904	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.6184	13.6375	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.8206	13.8391	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.0063	14.0258	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.2130	14.2341	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.4164	14.4389	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.6199	14.6437	0.0000	0.0000	0	0.00		
			<u>17,307</u>					<u>13.00</u>	<u>172,227.50</u>	<u>5,348,932.00</u>	<u>61,943,715,660.50</u>
Option											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
May 2017	DAUS	13.56 Call	2,000	21.5763	39.1090	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.50 Put	60	300.6993	298.0853	0.0000	0.0000	0	0.00		
May 2017	DAUS	15.97 Call	60	0.0828	0.0307	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.10 Put	30,000	95.9110	107.8344	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.77 Call	30,000	28.4259	47.8834	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	20,000	81.0293	87.7980	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	100	87.0437	96.3942	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.20 Put	150	164.7798	175.7864	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	388.5710	392.3066	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	2.4345	3.2136	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.00 Call	5,000	106.2256	119.2352	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.07 Call	5,000	108.5324	120.7944	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	742.6115	740.6835	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	1.3361	1.6385	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	269.8341	273.9165	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	113.1847	124.1111	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	438.0893	439.6575	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	8.3436	9.1808	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.35 Put	34,000	381.4176	383.0514	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	479.5738	479.9499	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	17.9414	20.2863	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	507.7059	508.9187	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	22.0993	24.8834	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	12.92 Put	1,000	262.7645	265.7272	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	532.4312	533.7268	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	14.10 Call	1,000	397.8948	414.3938	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	39.7508	42.5652	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	552.6921	554.4836	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	60.1983	63.9401	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	567.6214	570.0086	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	67.5266	71.8935	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1587.0779	1587.2844	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	395.8390	412.6631	0.0000	0.0000	0	0.00		
			<u>138,210</u>					<u>0.00</u>	<u>0.00</u>	<u>12,022,808.00</u>	<u>0.00</u>
Total			155,517					13.00	172,227.50	17,371,740.00	61,943,715,660.50
Future											
Jun 2017	EUUS	Future	202	1.1262	1.1206	1.1249	1.1249	50	562,450.00		
			<u>202</u>					<u>50.00</u>	<u>562,450.00</u>	<u>542,199.00</u>	<u>6,030,117,731.00</u>
Total			202					50.00	562,450.00	542,199.00	6,030,117,731.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
	Jun 2017	GBUS	Future	8,108	1.3032	1.3035	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	23,163	9.9442	9.9011	0.0000	0.0000	0	0.00		
	Sep 2017	ZAAD	Future	2,390	10.0831	10.0407	0.0000	0.0000	0	0.00		
	Dec 2017	ZAAD	Future	1,153	10.2222	10.1792	0.0000	0.0000	0	0.00		
				<u>26,706</u>					<u>0.00</u>	<u>0.00</u>	<u>3,201,080.00</u>	<u>27,103,609,660.70</u>
			Total	26,706					0.00	0.00	3,233,457.00	27,103,609,660.70
Future												
	Jun 2017	ZACA	Future	6,987	9.8568	9.8268	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	1.9287	1.9312	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	70,059	14.9686	14.9117	14.9716	14.9690	12,386	183,782,423.80		
	Sep 2017	ZAEU	Future	7,021	15.2706	15.2136	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	Future	4,653	15.5748	15.5184	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	Future	4,010	15.8835	15.8248	15.8589	15.8587	682	10,812,307.50		
				<u>85,743</u>					<u>13,068.00</u>	<u>194,594,731.30</u>	<u>11,438,734.00</u>	<u>159,375,493,144.30</u>
Option												
	Dec 2017	ZAEU	14.00 Put	18,000	137.5550	151.7743	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	452.9798	443.0230	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.05 Put	5,648	472.4396	500.2443	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	127,391					13,068.00	194,594,731.30	16,292,563.00	159,375,493,144.30
Future												
	Jun 2017	ZAFR	Future	1,356	13.6805	13.6762	0.0000	0.0000	0	0.00		
				<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>575,715.00</u>	<u>6,048,371,335.90</u>
			Total	1,356					0.00	0.00	575,715.00	6,048,371,335.90
Future												
	Jun 2017	ZAGB	Future	52,255	17.3211	17.3458	17.2100	17.1873	1,162	20,007,500.00		

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Sep 2017	ZAGB	Future	2,847	17.6355	17.6615	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	2,215	17.9487	17.9782	0.0000	0.0000	0	0.00
			<u>57,317</u>					<u>1,162.00</u>	<u>20,007,500.00</u>
									<u>8,142,612.00</u>
									<u>134,680,428,129.10</u>
Option									
Jun 2017	ZAGB	16.50 Call	600	865.9273	895.8130	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	16.50 Put	500	44.8273	50.0130	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	17.50 Call	300	236.4679	262.1482	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	58,717					1,162.00	20,007,500.00
									9,903,825.00
									134,680,428,129.10
Future									
Jun 2017	ZAJY	Future	122	0.1198	0.1195	0.0000	0.0000	0	0.00
			<u>122</u>					<u>0.00</u>	<u>0.00</u>
		Total	122					0.00	0.00
									922,593.00
									10,261,629,931.30
Future									
Sep 2017	ZAKS	Future	1,382	0.1274	0.1276	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
Future									
Jun 2017	ZANK	Future	0	1.5951	1.5916	0.0000	0.0000	4,350	69,030,150.00
			<u>0</u>					<u>4,350.00</u>	<u>69,030,150.00</u>
		Total	0					4,350.00	69,030,150.00
									17,544.00
									277,233,906.00
Future									
Jun 2017	ZAUM	Future	576	13.2912	13.3070	0.0000	0.0000	44	58,381,000.00
Sep 2017	ZAUM	Future	22	13.4947	13.5119	0.0000	0.0000	0	0.00
Dec 2017	ZAUM	Future	42	13.6954	13.7146	0.0000	0.0000	0	0.00
Mar 2018	ZAUM	Future	3	13.8937	13.9123	0.0000	0.0000	0	0.00
Jun 2018	ZAUM	Future	147	14.0891	14.1094	0.0000	0.0000	0	0.00
			<u>790</u>					<u>44.00</u>	<u>58,381,000.00</u>
		Total	790					44.00	58,381,000.00
									137,896.00
									157,005,032,790.00
Future									
Jun 2017	ZAUS	Future	861,921	13.2912	13.3070	13.3010	13.2100	30,238	400,939,141.00
Sep 2017	ZAUS	Future	52,753	13.4947	13.5119	13.4746	13.4273	2,976	40,044,695.50
Dec 2017	ZAUS	Future	85,517	13.6954	13.7146	13.6380	13.6380	8,157	111,304,448.30
Mar 2018	ZAUS	Future	8,867	13.8937	13.9123	13.8936	13.8936	100	1,389,360.00
Jun 2018	ZAUS	Future	3,115	14.0891	14.1094	0.0000	0.0000	0	0.00
Mar 2019	ZAUS	Future	1,500	14.6928	14.7172	0.0000	0.0000	0	0.00

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		1,013,673					41,471.00	553,677,644.80	141,683,626.00	1,632,810,759,602.50
Option										
Jun 2017	ZAUS	11.78 Put	4,500	3.4850	3.6536	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.00 Put	60,150	6.7042	6.9718	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.10 Put	2,000	8.3323	8.9318	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.25 Put	4,500	11.6523	12.9942	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.30 Put	2,000	13.0639	14.7353	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.50 Put	1,500	20.9142	24.4484	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.65 Call	3,000	671.4015	692.8401	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.71 Put	17,600	38.9486	45.2679	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.76 Call	50	578.7880	601.4409	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.80 Put	4,000	55.4567	62.7035	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.90 Put	3,500	79.1830	87.2383	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	12.92 Call	3,000	455.8652	479.8453	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.00 Call	1,578	400.3961	424.7318	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.00 Put	88,355	109.1961	117.7318	0.0000	0.0000	100	0.00	
Jun 2017	ZAUS	13.25 Put	100	214.1193	222.0514	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.27 Call	3,000	245.5900	269.1603	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.30 Put	2,638	240.3080	247.8035	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.34 Call	4,000	214.6850	237.5828	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.39 Call	4,000	195.1228	217.4496	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.45 Call	3,000	173.6950	195.2435	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.50 Call	4,750	157.4491	178.2832	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.69 Put	250	506.3025	508.2903	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.70 Call	500	105.3345	122.9527	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.80 Call	1,500	85.8112	101.7395	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.83 Put	2,280	619.4649	619.0894	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.87 Put	30,000	653.0656	652.0247	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.00 Call	1,100	55.8031	68.7471	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.00 Put	3,800	764.6031	761.7471	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.04 Call	37	50.6272	63.1461	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.11 Put	2,850	861.3886	857.3446	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.13 Put	17,600	879.3127	875.0463	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.18 Put	1,400	924.5154	919.6922	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	970.2394	964.8570	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.25 Call	100	29.8637	40.0576	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.26 Call	3,156	29.1033	39.1862	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.33 Put	3,000	1063.0570	1056.5673	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.40 Call	1,000	20.1647	28.7211	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.50 Call	98,178	15.4208	22.9455	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.75 Call	2,000	8.4507	13.5204	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1605.3321	1593.4323	0.0000	0.0000	0	0.00	

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Jun 2017	ZAUS	15.00 Call	763	5.3769	8.5499	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	4.5316	7.1621	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	4.1691	6.5643	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	2.8051	4.3069	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	2.4169	3.6636	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2211.2169	2196.6636	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	1.6375	2.3785	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2490.4375	2475.3785	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	1.4950	2.1454	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	1.4759	2.1144	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	1.3294	1.8582	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	1.3521	1.8595	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	1.3776	1.8654	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	1.3941	1.8710	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	1.5540	1.9592	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.3514	0.4360	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.1263	0.1612	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0128	0.0174	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	42.3629	43.9841	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	109.4090	111.9019	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	186.6263	189.1769	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,351	752.1602	771.6806	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	257.4602	259.7806	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	316.2621	318.2805	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	443.8941	445.0427	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,980	493.8170	511.7389	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Call	250	442.3402	459.5314	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	577.6402	577.6314	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	654.6768	653.9414	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	661.2829	660.4875	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	382.6888	398.8450	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	800	339.5271	0.0000	0.0000	0.0000	800	0.00
Sep 2017	ZAUS	14.20 Call	90	271.9290	285.5095	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	992.6290	988.8836	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1070.8108	1066.4378	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	243.4355	256.1978	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1191.5321	1186.2345	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	210.8336	222.5564	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	202.1577	213.5795	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	175.4259	185.8704	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	138.0457	146.9487	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	58.5588	63.2583	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	16.40 Call	960	40.7074	44.4338	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	27.2511	30.2655	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	22.2860	24.9838	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	21.6234	24.2763	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	7.3337	8.6031	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	11.75 Put	500	60.8016	62.2651	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	400	87.0856	89.2703	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	115.7172	118.6251	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.40 Put	114,600	149.5843	153.0819	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.50 Put	2,600	173.2289	176.8183	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.65 Put	1,819	213.2770	216.9294	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	329.1773	332.6110	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.12 Put	40,000	379.4151	382.6604	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.18 Put	16,000	406.0487	409.1758	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.21 Put	23,000	419.7385	422.8026	0.0000	0.0000	11,000	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	486.8909	489.6058	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.40 Put	114,600	512.1518	514.7229	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.50 Call	500	760.0495	781.5058	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.91 Put	34,000	806.9335	807.4312	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	865.5226	865.5474	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1220.3265	1217.6058	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	3,580	312.1861	325.9588	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.11 Call	1,900	292.6862	305.9102	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.12 Call	40,000	290.9128	304.0865	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.00 Call	117,200	172.4674	181.7863	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	34,000	98.1620	104.1091	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	96.5066	102.3636	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	95.2903	101.0817	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	93.7037	99.4097	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	62.1340	66.2001	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	3,867	379.5332	383.3555	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.38 Put	2,500	543.6291	547.3942	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	14.91 Call	8,395	507.7864	525.8034	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.11 Call	2,500	463.5658	480.7758	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.46 Call	3,867	394.5930	410.4562	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.00 Put	750	23.1587	22.6902	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.05 Put	750	442.7019	445.0941	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	710.9356	713.7003	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	397.5873	414.0282	0.0000	0.0000	0	0.00		
			<u>1,680,137</u>					<u>11,900.00</u>	<u>0.00</u>	<u>34,011,711.00</u>	<u>0.00</u>
	Total		2,693,810					53,371.00	553,677,644.80	175,695,337.00	1,632,810,759,602.50

<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>
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Grand Total		3,081,171					72,076.00	896,734,576.40	233,939,167	2,242,947,975,248.00
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