



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-May-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DAEU	Future	4	14.3834	14.4160	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>
		<b>Total</b>	<b>4</b>					<b>0.00</b>	<b>0.00</b>	<b>404 140.00</b>	<b>1 469 848 583.90</b>
<b>Future</b>											
May 2017	DAGB	Future	69	16.4559	16.6390	0.0000	0.0000	0	0.00		
			<u>69</u>					<u>0.00</u>	<u>0.00</u>	<u>53 182.00</u>	<u>871 944 035.30</u>
		<b>Total</b>	<b>69</b>					<b>0.00</b>	<b>0.00</b>	<b>244 295.00</b>	<b>871 944 035.30</b>
<b>Future</b>											
May 2017	DAUS	Future	0	12.8525	12.8701	0.0000	0.0000	60	771,150.00		
May 2017	DAUS	Future	1,391	12.8601	12.8702	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	1,200	12.8601	12.8626	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	30,000	12.8751	12.8774	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	113	12.9275	12.9275	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	3,142	12.9322	12.9321	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	5,100	12.9474	12.9473	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,804	12.9627	12.9625	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	202	12.9692	12.9691	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	12.9779	12.9778	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,274	12.9996	12.9995	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.0225	13.0229	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.1222	13.1228	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.1782	13.1780	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.2235	13.2226	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.4154	13.4144	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.5916	13.5916	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.7887	13.7881	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.9837	13.9817	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.1787	14.1754	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			47,497					60.00	771,150.00	5 387 282.00	62 440 120 190.50
<b>Option</b>											
May 2017	DAUS	12.90 Call	20,000	51.3415	78.2651	0.0000	0.0000	0	0.00		
May 2017	DAUS	12.90 Put	20,000	91.2415	108.1651	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.10 Put	30,000	292.9471	290.6006	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.77 Call	30,000	5.1545	5.4252	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.10 Put	30,000	297.4921	294.8841	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	20,000	242.2927	240.7293	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	12.90 Put	200	191.0131	189.5071	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	100	250.2194	248.9045	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.20 Put	150	391.0032	390.0413	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	660.5058	661.3464	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	1.8123	1.9419	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.00 Call	5,000	43.8268	44.9300	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.07 Call	5,000	47.2689	48.3754	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	1054.7296	1055.8084	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	0.4316	0.4373	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	470.0158	468.8772	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	55.6245	56.7848	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	687.0922	686.9082	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	5.8397	5.8461	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.35 Put	34,000	597.3122	597.3984	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	711.8969	712.2670	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	10.2411	10.2893	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	730.4617	730.8860	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	11.9755	12.0578	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	12.92 Put	1,000	408.3752	408.3845	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	746.5924	747.1204	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	14.10 Call	1,000	274.3801	275.4769	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	19.5410	20.3472	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	759.7798	760.5488	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	33.4165	33.9346	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	770.9123	772.0605	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	39.2079	40.1231	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1875.5979	1879.2436	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	302.0982	305.5079	0.0000	0.0000	0	0.00		
			206,290					0.00	0.00	12 093 008.00	0.00
		<b>Total</b>	<b>253,787</b>					<b>60.00</b>	<b>771,150.00</b>	<b>17 480 290.00</b>	<b>62 440 120 190.50</b>

**Future**

Jun 2017	EUUS	Future	152	1.1194	1.1218	1.1202	1.1202	50	560,100.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			152					50.00	560,100.00	542 349.00	6 031 799 581.00
		<b>Total</b>	<b>152</b>					<b>50.00</b>	<b>560,100.00</b>	542 349.00	6 031 799 581.00
<b>Future</b>											
	Jun 2017	GBUS	Future	8,108	1.2802	1.2942	0.0000	0	0.00		
				8,108				0.00	0.00	115 298.00	1 470 269 431.00
		<b>Total</b>	<b>8,108</b>					<b>0.00</b>	<b>0.00</b>	115 298.00	1 470 269 431.00
<b>Future</b>											
	Jun 2017	ZAAD	Future	23,410	9.6019	9.6294	9.6724	290	2,801,847.10		
	Sep 2017	ZAAD	Future	2,227	9.7359	9.7639	9.7619	500	4,880,790.00		
	Dec 2017	ZAAD	Future	1,153	9.8698	9.8969	0.0000	0	0.00		
	Jun 2018	ZAAD	Future	1,499	10.1290	10.1554	0.0000	0	0.00		
				28,289				790.00	7,682,637.10	3 217 652.00	27 266 472 565.70
		<b>Total</b>	<b>28,289</b>					<b>790.00</b>	<b>7,682,637.10</b>	3 250 029.00	27 266 472 565.70
<b>Future</b>											
	Jun 2017	ZACA	Future	6,987	9.5902	9.6080	0.0000	0	0.00		
				6,987				0.00	0.00	88 356.00	839 314 620.00
		<b>Total</b>	<b>6,987</b>					<b>0.00</b>	<b>0.00</b>	88 356.00	839 314 620.00
<b>Future</b>											
	Jun 2017	ZACR	Future	10	1.8857	1.8801	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	68,541	14.4471	14.4786	14.5864	3,194	46,442,251.90		
	Sep 2017	ZAEU	Future	7,084	14.7389	14.7701	14.8984	116	1,721,885.60		
	Dec 2017	ZAEU	Future	4,753	15.0322	15.0611	15.0203	100	1,502,030.00		
	Mar 2018	ZAEU	Future	4,010	15.3220	15.3544	0.0000	0	0.00		
				84,388				3,410.00	49,666,167.50	11 447 436.00	159 502 406 878.10
<b>Option</b>											
	Dec 2017	ZAEU	14.00 Put	18,000	235.5924	229.8805	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	299.6974	309.4814	0.0000	0	0.00		
	Mar 2018	ZAEU	15.05 Put	5,648	695.8963	683.2746	0.0000	0	0.00		
				41,648				0.00	0.00	4 853 829.00	0.00
		<b>Total</b>	<b>126,036</b>					<b>3,410.00</b>	<b>49,666,167.50</b>	16 301 265.00	159 502 406 878.10
<b>Future</b>											
	Jun 2017	ZAFR	Future	1,356	13.2637	13.2893	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2017	ZAFR	Future	1,000	13.5458	13.5715	0.0000	0.0000	0	0.00	
Dec 2017	ZAFR	Future	500	13.8315	13.8557	0.0000	0.0000	0	0.00	
			<u>2,856</u>					<i>0.00</i>	<i>0.00</i>	<i>577 215.00</i>
		<b>Total</b>	<b>2,856</b>					<b>0.00</b>	<b>0.00</b>	<b>577 215.00</b>
<b>Future</b>										
Jun 2017	ZAGB	Future	51,682	16.5228	16.7048	16.7560	16.5311	7,296	121,038,055.30	
Sep 2017	ZAGB	Future	3,669	16.8219	17.0070	16.9453	16.8350	366	6,189,415.00	
Dec 2017	ZAGB	Future	1,715	17.1207	17.3060	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	Future	3,032	17.7088	17.9000	0.0000	0.0000	6,064	107,833,047.20	
			<u>60,098</u>					<i>13,726.00</i>	<i>235,060,517.50</i>	<i>8 169 609.00</i>
		<b>Total</b>								<i>135 142 457 143.60</i>
<b>Option</b>										
Jun 2017	ZAGB	16.50 Call	600	290.2284	383.8591	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	16.50 Put	500	267.4284	179.0591	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	17.50 Call	300	43.3931	63.5207	0.0000	0.0000	0	0.00	
			<u>1,400</u>					<i>0.00</i>	<i>0.00</i>	<i>1 761 213.00</i>
		<b>Total</b>	<b>61,498</b>					<b>13,726.00</b>	<b>235,060,517.50</b>	<b>9 930 822.00</b>
										<i>135 142 457 143.60</i>
<b>Future</b>										
Jun 2017	ZAJY	Future	122	0.1161	0.1154	0.0000	0.0000	0	0.00	
			<u>122</u>					<i>0.00</i>	<i>0.00</i>	<i>922 593.00</i>
		<b>Total</b>	<b>122</b>					<b>0.00</b>	<b>0.00</b>	<b>922 593.00</b>
										<i>10 261 629 931.30</i>
<b>Future</b>										
Sep 2017	ZAKS	Future	1,382	0.1240	0.1241	0.0000	0.0000	0	0.00	
Jun 2018	ZAKS	Future	1,145	0.1207	0.1233	0.0000	0.0000	0	0.00	
			<u>2,527</u>					<i>0.00</i>	<i>0.00</i>	<i>29 417.00</i>
		<b>Total</b>	<b>2,527</b>					<b>0.00</b>	<b>0.00</b>	<b>29 417.00</b>
										<i>400 402 950.00</i>
<b>Future</b>										
Jun 2017	ZAUM	Future	615	12.9061	12.9070	0.0000	0.0000	10	12,907,000.00	
Sep 2017	ZAUM	Future	22	13.1028	13.1037	0.0000	0.0000	0	0.00	
Dec 2017	ZAUM	Future	47	13.2973	13.2960	13.2963	13.2963	1	1,329,630.00	
Mar 2018	ZAUM	Future	3	13.4847	13.4841	0.0000	0.0000	0	0.00	
Jun 2018	ZAUM	Future	147	13.6701	13.6702	0.0000	0.0000	0	0.00	
			<u>834</u>					<i>11.00</i>	<i>14,236,630.00</i>	<i>137 951.00</i>
		<b>Total</b>	<b>834</b>					<b>11.00</b>	<b>14,236,630.00</b>	<b>142 474.00</b>
										<i>157 076 437 100.00</i>
<b>Future</b>										
Jun 2017	ZAUS	Future	919,544	12.9061	12.9070	13.0130	12.8627	50,184	649,518,224.90	
Sep 2017	ZAUS	Future	60,602	13.1028	13.1037	13.2120	13.0675	5,395	70,862,069.80	

<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>		
Dec 2017	ZAUS	Future	84,565	13.2973	13.2960	13.4020	13.2940	50	666,026.10		
Mar 2018	ZAUS	Future	9,067	13.4847	13.4841	13.5555	13.5555	200	2,711,100.00		
Jun 2018	ZAUS	Future	3,845	13.6701	13.6702	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	1,500	14.2487	14.2448	0.0000	0.0000	0	0.00		
			<u>1,079,123</u>					<u>55,829.00</u>	<u>723,757,420.80</u>	<u>142 000 308.00</u>	<u>1 636 969 871 147.60</u>

Option

Jun 2017	ZAUS	11.78 Put	4,500	7.3540	7.1607	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.00 Put	60,150	11.5233	11.2310	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.10 Put	2,000	14.3493	13.9940	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	20.3518	19.8732	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.30 Put	2,000	26.0459	25.4934	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	1,600	61.6279	60.7719	0.0000	0.0000	100	0.00
Jun 2017	ZAUS	12.65 Call	3,000	360.9827	360.8280	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	126.7267	125.6086	0.0000	0.0000	17,600	0.00
Jun 2017	ZAUS	12.76 Call	50	293.0955	292.8321	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	164.5739	163.3804	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	3,500	213.8053	212.5582	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	3,000	210.9607	210.6683	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	1,078	178.0525	177.9859	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	88,255	271.9525	270.9859	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.25 Put	100	445.4716	445.1580	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	96.9427	97.5700	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	2,638	484.2554	484.0420	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.34 Call	4,000	82.2034	82.9617	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	72.9618	73.7967	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	63.1426	64.0530	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	55.9189	56.8770	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	818.3891	818.4535	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	33.6010	34.5614	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	25.8324	26.7416	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	947.7577	947.7489	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	985.3499	985.3140	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,100	15.1380	15.9069	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	1109.0380	1108.9069	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	13.5897	14.3274	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1215.1452	1214.9277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1234.5517	1234.3185	0.0000	0.0000	34,505	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1283.2000	1282.9274	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1332.1784	1331.8558	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	7.9466	8.5023	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	7.7866	8.3315	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1430.6648	1430.2408	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	14.40 Call	1,000	5.8959	6.3118	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	98,178	4.8714	5.2150	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	3.1094	3.3248	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1986.3606	1985.6276	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	2.0649	2.2022	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	1.7720	1.8871	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	1.6451	1.7506	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	1.1596	1.2286	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	1.0180	1.0765	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2594.9180	2594.0765	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	17,600	1.0568	1.1917	0.0000	0.0000	34,505	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2874.9568	2874.1917	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	1.0696	1.2237	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	1.0715	1.2283	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	1.1005	1.2960	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	1.1236	1.3472	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	1.1486	1.4008	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	1.1646	1.4340	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	1.3127	1.7259	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.0621	0.0950	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0191	0.0310	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0014	0.0026	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	75.2529	76.3055	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.20 Put	1,000	114.2457	0.0000	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	197.3069	197.3991	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	40	233.2694	233.3148	0.0000	0.0000	36	0.00
Sep 2017	ZAUS	12.80 Put	3,000	316.4405	316.3676	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,351	517.2078	517.8984	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	414.4078	414.1984	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.13 Call	250	458.9863	459.6568	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	492.0641	491.8548	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.30 Call	500	393.4024	394.3612	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	656.2302	656.4536	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	327.5448	328.8218	0.0000	0.0000	36	0.00
Sep 2017	ZAUS	13.63 Put	216,962	817.8096	818.3714	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	907.3967	908.1105	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	915.0145	915.7377	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	248.4995	250.1671	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	800	218.5237	220.3233	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	172.4142	174.3903	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1286.5208	1287.6069	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1371.9241	1373.0531	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	14.33 Call	3,000	153.3391	155.3750	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1501.8475	1503.0154	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	130.8250	132.8953	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	124.6961	126.7691	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	105.9720	108.0357	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	81.2321	83.2354	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	31.8379	32.9376	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	21.7497	22.2944	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	19.8014	20.2425	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	14.9988	15.1957	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	12.5052	12.5844	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	12.1717	12.2361	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	3.4261	3.4457	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	91.4600	92.2686	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	130.5715	131.6189	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	180.3375	181.2720	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	235.1845	235.9411	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	267.9636	268.5998	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	322.3166	322.7469	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	481.9675	482.5677	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	544.6429	545.3015	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	577.4332	578.1207	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	594.1815	594.8833	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	675.6091	676.4371	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	706.0094	706.9207	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	9,816	565.8972	565.6777	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.91 Put	34,000	1048.0647	1049.7858	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1114.0459	1115.8965	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1505.2166	1507.6599	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	220.7421	222.1304	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	205.7981	207.2091	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	204.4964	205.9071	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	9,316	161.0801	162.5291	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	119.2384	120.6709	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	69.4877	70.7837	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	66.2926	67.5724	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	35.5253	36.3769	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	524.5400	525.9574	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	728.0262	729.9498	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	388.8705	391.6320	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	351.7799	354.5468	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	295.9767	298.7223	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	29.9945	27.8575	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	750	585.1236	586.9321	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	909.2403	912.0232	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	309.2682	313.0124	0.0000	0.0000	0	0.00
			<u>1,660,885</u>					<u>86,782.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,740,008</b>					<b>142,611.00</b>	<b>723,757,420.80</b>
									<b>34 303 382.00</b>
									<b>1 636 969 871 147.60</b>

<b>Grand Total</b>			<b>3,231,287</b>					<b>160,658.00</b>	<b>1 031 734 622.90</b>	<b>234,712,338</b>	<b>2,248,476,490,462.40</b>
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