



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-May-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DAEU	Future	0	14.7937	14.6706	0.0000	0.0000	4	58,640.00		
Jun 2017	DAEU	Future	4	14.9070	14.7750	0.0000	0.0000	4	59,100.00		
			<u>4</u>					<u>8.00</u>	<u>117,740.00</u>	<u>114,548.00</u>	<u>1,469,966,323.90</u>
	Total		4					8.00	117,740.00	404,148.00	1,469,966,323.90
Future											
May 2017	DAGB	Future	0	16.9475	16.8778	0.0000	0.0000	69	1,168,390.00		
Jun 2017	DAGB	Future	5	17.0885	16.8695	0.0000	0.0000	5	84,347.50		
			<u>5</u>					<u>74.00</u>	<u>1,252,737.50</u>	<u>53,256.00</u>	<u>873,196,772.80</u>
	Total		5					74.00	1,252,737.50	244,369.00	873,196,772.80
Future											
May 2017	DAUS	Future	0	13.1680	13.1226	0.0000	0.0000	2,422	31,834,220.00		
Jun 2017	DAUS	Future	16,000	13.1879	13.1330	0.0000	0.0000	94,000	1,234,149,000.00		
Jun 2017	DAUS	Future	113	13.2400	13.1850	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	3,560	13.2446	13.1897	0.0000	0.0000	2,218	29,342,082.00		
Jul 2017	DAUS	Future	5,100	13.2606	13.2057	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,804	13.2763	13.2214	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	202	13.2830	13.2281	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.2920	13.2371	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,274	13.3144	13.2595	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.3387	13.2834	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.4420	13.3861	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.4990	13.4433	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.5451	13.4894	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.7430	13.6878	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.9285	13.8726	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.1350	14.0785	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.3390	14.2819	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.5430	14.4853	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			31,324					98,640.00	1,295,325,302.00	5,514,880.00	64,113,820,749.30
Option											
Jun 2017	DAUS	13.10 Put	30,000	71.0964	106.7816	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.77 Call	30,000	8.7720	9.2662	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.10 Put	30,000	80.1849	116.0823	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	20,000	68.8488	95.3020	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	12.90 Put	200	52.5246	71.8688	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	100	78.1212	103.8594	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.03 Call	40,000	259.9033	232.6605	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.20 Put	150	155.8525	196.7223	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	406.2153	448.9653	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	1.3267	1.3953	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.00 Call	5,000	71.3048	66.0208	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.07 Call	5,000	75.0400	70.1005	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	777.9033	826.2636	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	0.7695	0.6465	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	282.5697	313.9997	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	83.6649	79.4465	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	460.3530	500.0688	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	5.6691	5.7480	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.35 Put	34,000	399.5700	433.3369	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	502.5674	538.2350	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	13.7173	14.0160	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	532.5245	565.3058	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	18.9489	18.0428	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	12.92 Put	1,000	278.1430	299.0801	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	558.0439	588.4506	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	14.10 Call	1,000	361.0425	343.5739	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	28.9852	25.2426	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	579.4891	607.5879	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	48.6380	44.4690	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	595.3531	622.8143	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	56.6346	52.2654	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1635.9841	1674.2096	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	373.4802	360.0973	0.0000	0.0000	0	0.00		
			206,290					0.00	0.00	12,241,008.00	0.00
	Total		237,614					98,640.00	1,295,325,302.00	17,755,888.00	64,113,820,749.30
Future											
Jun 2017	EUUS	Future	252	1.1247	1.1189	0.0000	0.0000	0	0.00		
			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	
Total			252					0.00	0.00	542,449.00	6,032,918,081.00
Future											
	Jun 2017	GBUS	Future	8,108	1.2897	1.2868	0.0000	0.0000	0	0.00	
				<u>8,108</u>					<u>0.00</u>	<u>0.00</u>	115,298.00
			Total	8,108					0.00	0.00	115,298.00
Future											
	Jun 2017	ZAAD	Future	23,154	9.8314	9.8119	0.0000	0.0000	0	0.00	
	Sep 2017	ZAAD	Future	2,227	9.9704	9.9503	0.0000	0.0000	0	0.00	
	Dec 2017	ZAAD	Future	1,153	10.1078	10.0877	0.0000	0.0000	0	0.00	
	Jun 2018	ZAAD	Future	1,499	10.3787	10.3578	0.0000	0.0000	0	0.00	
				<u>28,033</u>					<u>0.00</u>	<u>0.00</u>	3,217,908.00
			Total	28,033					0.00	0.00	3,250,285.00
Future											
	Jun 2017	ZACA	Future	6,987	9.7891	9.7777	0.0000	0.0000	0	0.00	
				<u>6,987</u>					<u>0.00</u>	<u>0.00</u>	88,356.00
			Total	6,987					0.00	0.00	88,356.00
Future											
	Jun 2017	ZACR	Future	10	1.9453	1.9231	0.0000	0.0000	0	0.00	
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	109,794.00
			Total	10					0.00	0.00	109,794.00
Future											
	Jun 2017	ZAEU	Future	67,478	14.8679	14.7285	14.8910	14.7283	2,554	37,695,197.00	
	Sep 2017	ZAEU	Future	7,114	15.1712	15.0293	15.1473	15.1473	20	302,946.00	
	Dec 2017	ZAEU	Future	4,753	15.4739	15.3299	0.0000	0.0000	0	0.00	
	Mar 2018	ZAEU	Future	4,010	15.7766	15.6305	0.0000	0.0000	0	0.00	
				<u>83,355</u>					<u>2,574.00</u>	<u>37,998,143.00</u>	11,451,681.00
			Total						2,574.00	37,998,143.00	159,564,863,403.00
Option											
	Dec 2017	ZAEU	14.00 Put	18,000	145.3475	174.2697	0.0000	0.0000	0	0.00	
	Dec 2017	ZAEU	16.39 Call	18,000	411.1870	373.8274	0.0000	0.0000	0	0.00	
	Mar 2018	ZAEU	15.05 Put	5,648	502.5377	564.9853	0.0000	0.0000	0	0.00	
				<u>41,648</u>					<u>0.00</u>	<u>0.00</u>	4,853,829.00
			Total	125,003					2,574.00	37,998,143.00	16,305,510.00
Future											
	Jun 2017	ZAFR	Future	1,356	13.6726	13.5121	0.0000	0.0000	0	0.00	
	Sep 2017	ZAFR	Future	1,000	13.9680	13.8029	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Dec 2017	ZAFR	Future	500	14.2630	14.0974	0.0000	0.0000	0	0.00		
			2,856					0.00	0.00	577,215.00	6,068,873,545.90
		Total	2,856					0.00	0.00	577,215.00	6,068,873,545.90
Future											
Jun 2017	ZAGB	Future	52,020	17.0480	16.9387	17.0300	16.8445	12	203,061.50		
Sep 2017	ZAGB	Future	3,423	17.3599	17.2487	17.1710	17.1634	1,000	17,167,050.00		
Dec 2017	ZAGB	Future	4,136	17.6685	17.5569	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	Future	3,032	18.2831	18.1689	0.0000	0.0000	0	0.00		
			62,611					1,012.00	17,370,111.50	8,178,894.00	135,301,617,547.30
Option											
Jun 2017	ZAGB	16.50 Call	600	616.7291	530.8039	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	16.50 Put	500	68.7291	92.1039	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	17.50 Call	300	99.9813	83.7225	0.0000	0.0000	0	0.00		
			1,400					0.00	0.00	1,761,213.00	0.00
		Total	64,011					1,012.00	17,370,111.50	9,940,107.00	135,301,617,547.30
Future											
Jun 2017	ZAJY	Future	122	0.1196	0.1187	0.0000	0.0000	0	0.00		
			122					0.00	0.00	922,593.00	10,261,629,931.30
		Total	122					0.00	0.00	922,593.00	10,261,629,931.30
Future											
Sep 2017	ZAKS	Future	1,382	0.1272	0.1269	0.0000	0.0000	0	0.00		
Jun 2018	ZAKS	Future	1,145	0.1255	0.1252	0.0000	0.0000	0	0.00		
			2,527					0.00	0.00	29,417.00	400,402,950.00
		Total	2,527					0.00	0.00	29,417.00	400,402,950.00
Future											
Jun 2017	ZAUM	Future	623	13.2189	13.1639	0.0000	0.0000	46	60,683,300.00		
Sep 2017	ZAUM	Future	22	13.4222	13.3663	0.0000	0.0000	0	0.00		
Dec 2017	ZAUM	Future	42	13.6211	13.5655	13.5090	13.5090	5	6,754,500.00		
Mar 2018	ZAUM	Future	3	13.8155	13.7603	0.0000	0.0000	0	0.00		
Jun 2018	ZAUM	Future	182	14.0108	13.9547	0.0000	0.0000	35	48,932,800.00		
			872					86.00	116,370,600.00	138,040.00	157,196,733,920.00
		Total	872					86.00	116,370,600.00	142,563.00	157,196,733,920.00
Future											
Jun 2017	ZAUS	Future	877,032	13.2189	13.1639	13.2308	13.1145	33,797	445,180,649.80		
Sep 2017	ZAUS	Future	67,500	13.4222	13.3663	13.4013	13.3108	2,263	30,292,772.40		
Dec 2017	ZAUS	Future	89,122	13.6211	13.5655	13.6150	13.5090	5,445	73,730,927.50		

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Mar 2018	ZAUS	Future	9,077	13.8155	13.7603	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	3,845	14.0108	13.9547	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	1,500	14.6162	14.5583	0.0000	0.0000	0	0.00		
			<u>1,048,076</u>					<u>41,505.00</u>	<u>549,204,349.70</u>	<u>142,209,814.00</u>	<u>1,639,706,387,233.30</u>

Option

Jun 2017	ZAUS	11.78 Put	4,500	2.4740	3.2636	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.00 Put	60,150	4.3889	5.2774	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.10 Put	2,000	5.2196	6.2897	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	6.9033	8.3517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.30 Put	2,000	7.6221	9.2353	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	1,600	11.7251	14.3112	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.65 Call	3,000	591.5770	545.4820	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	30.5669	41.7796	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.76 Call	50	497.5210	455.8793	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	46.1377	61.3445	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	3,500	69.5750	89.8241	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	3,000	374.0201	340.3317	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	1,078	319.2669	289.9370	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	88,255	100.3669	126.0370	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.25 Put	100	213.8265	253.0061	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	174.3431	159.3122	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	2,638	243.4512	284.5547	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.34 Call	4,000	147.4179	134.9443	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	130.3735	119.5323	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	112.1532	103.0598	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	98.6942	90.8884	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	530.8020	581.6430	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	58.1063	54.0922	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	44.1917	41.4076	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	651.7712	704.4773	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	687.6902	740.7788	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,100	26.4380	24.9638	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	807.5380	861.0638	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	23.9457	22.5718	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	911.2638	965.0374	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	930.3039	984.1141	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	978.1115	1032.0051	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1026.1862	1080.1525	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	14.3829	13.3762	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	14.0447	13.0508	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1123.0060	1177.0945	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.40 Call	1,000	10.1177	9.2780	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	14.50 Call	98,178	8.0553	7.3823	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	4.7221	4.3954	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1674.6616	1729.4446	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	2.8785	2.7220	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	2.3876	2.2720	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	2.1797	2.0806	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	1.4145	1.3709	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	1.2025	1.1724	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2282.3025	2337.2724	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	17,600	0.7871	0.7799	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2561.8871	2616.8799	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	0.7129	0.7415	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	0.7084	0.7381	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	0.6563	0.6963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	0.6250	0.6713	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	0.5978	0.6498	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	0.5832	0.6384	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	0.5032	0.5786	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.0384	0.0437	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0101	0.0119	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0005	0.0006	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	38.7093	42.9999	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.20 Put	1,000	59.7886	69.0710	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	113.9910	128.0141	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	40	138.0165	153.7708	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	196.6562	216.6956	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,351	693.7115	661.6761	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	271.5115	295.3761	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.13 Call	250	620.2914	590.6848	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	332.7018	359.1789	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.30 Call	500	533.5477	506.9986	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	500	487.2836	463.2269	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	465.0836	496.9269	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	445.8857	423.5420	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	604.6883	640.3368	0.0000	0.0000	391	0.00
Sep 2017	ZAUS	13.75 Put	20,000	683.9875	721.4238	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	690.7819	728.3621	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	340.4323	322.6761	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	800	299.8404	283.9317	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	236.8636	223.9997	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1030.4196	1073.6640	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.25 Call	150	226.3974	214.0518	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	14.32 Put	110	1110.3396	1154.5840	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	210.6337	199.0718	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1233.5455	1279.1400	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	180.8265	170.7713	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	172.9344	163.2818	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	148.7408	140.1422	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	114.2926	107.2929	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	45.3339	42.3501	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	31.1839	29.6488	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	28.3845	27.1727	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	21.4745	21.0234	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	17.8829	17.7954	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	17.4026	17.3617	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	5.8022	5.9249	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	63.1222	67.8054	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	90.0234	96.3090	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	119.3141	127.5983	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	158.5515	170.5055	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	183.4752	196.6399	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	225.6032	240.6538	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	349.2332	370.0214	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	401.2912	423.7356	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	428.8404	452.1019	0.0000	0.0000	395	0.00
Dec 2017	ZAUS	13.21 Put	5,000	442.9922	466.6554	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	512.2769	537.8075	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	538.3019	564.4847	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	9,816	713.4082	685.2755	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.91 Put	34,000	841.1640	873.9790	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	901.0053	934.8398	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1262.7076	1301.8098	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	284.9695	271.6512	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	265.9533	253.3658	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	264.2908	251.7708	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	9,316	208.7439	198.4383	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	154.2292	146.2207	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	87.1472	82.6655	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	83.0459	78.7590	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	52.2778	47.5676	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	399.5995	418.3717	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.07 Put	113,476	427.3647	0.0000	0.0000	0.0000	113,476	0.00
Mar 2018	ZAUS	13.38 Put	2,500	571.9509	596.4148	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	477.9895	461.3649	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>
Mar 2018	ZAUS	15.11 Call	2,500	435.7859	420.4797	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	368.9342	355.0601	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	21.0845	21.4468	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	750	462.8198	480.9839	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	741.1874	766.7237	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	377.5007	364.5208	0.0000	0	0.00
			<u>1,775,011</u>				<u>114,262.00</u>	<u>0.00</u>
		Total	<u>2,823,087</u>				<u>155,767.00</u>	<u>549,204,349.70</u>
								<u>176,668,458.00</u>
								<u>1,639,706,387,233.30</u>

Grand Total	<u>3,299,491</u>					<u>258,161.00</u>	<u>2,017,638,983.70</u>	<u>235,366,761</u>	<u>2,253,233,611,548.80</u>
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