



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-June-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2017	DAEU	Future	4	14.3870	14.2520	0.0000	0.0000	0	0.00		
			<u>4</u>					<u>0.00</u>	<u>0.00</u>	<u>114,552.00</u>	<u>1,470,024,419.90</u>
		<b>Total</b>	<b>4</b>					<b>0.00</b>	<b>0.00</b>	<b>404,152.00</b>	<b>1,470,024,419.90</b>
<b>Future</b>											
Jun 2017	DAGB	Future	5	16.4747	16.1454	0.0000	0.0000	0	0.00		
			<u>5</u>					<u>0.00</u>	<u>0.00</u>	<u>53,259.00</u>	<u>873,246,220.90</u>
		<b>Total</b>	<b>5</b>					<b>0.00</b>	<b>0.00</b>	<b>244,372.00</b>	<b>873,246,220.90</b>
<b>Future</b>											
Jun 2017	DAUS	Future	113	12.8963	12.6228	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	5,060	12.9000	12.6270	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	5,100	12.9131	12.6419	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,920	12.9262	12.6568	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,272	12.9318	12.6632	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,080	12.9355	12.6675	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	12.9395	12.6717	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,274	12.9612	12.6928	0.0000	0.0000	238	3,078,292.00		
Aug 2017	DAUS	Future	1,350	12.9699	12.7013	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	12.9851	12.7161	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	2,500	13.0277	12.7577	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.0845	12.8134	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.1397	12.8673	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.1843	12.9109	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.3759	13.0976	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.5530	13.2711	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.7481	13.4631	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.9427	13.6543	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.1372	13.8456	0.0000	0.0000	0	0.00		
			<u>24,940</u>					<u>238.00</u>	<u>3,078,292.00</u>	<u>5,594,233.00</u>	<u>65,136,662,220.80</u>

<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>Option</b>										
Jun 2017	DAUS	12.70 Put	20,000	48.8359	170.2384	0.0000	0.0000	0	0.00	
Jun 2017	DAUS	13.50 Put	60	616.6648	882.6023	0.0000	0.0000	0	0.00	
Jun 2017	DAUS	16.24 Call	60	0.1456	0.0000	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.00 Call	5,000	7.9813	3.5280	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.07 Call	5,000	10.4652	4.6977	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	12.65 Put	325	90.1015	201.5680	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	1044.2608	1303.9134	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	0.0786	0.0342	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	12.50 Put	34,000	64.5290	0.0000	0.0000	0.0000	68,000	0.00	
Jul 2017	DAUS	13.20 Put	2,000	416.7532	614.7109	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.30 Call	2,000	20.2142	10.1947	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	650.2713	873.0237	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	2.0295	1.8303	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.35 Put	34,000	555.8811	753.6577	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	676.8625	880.3736	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	6.2375	3.9724	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	697.3531	889.7760	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	7.1528	3.9383	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	12.92 Put	1,000	369.7020	503.9364	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	716.8284	900.2740	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	14.10 Call	1,000	220.0594	163.9399	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	6.9002	3.9279	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	732.7290	908.8524	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	20.8899	13.0695	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	743.8184	915.2601	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	28.8792	18.6997	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1874.4018	2084.8781	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	271.8338	221.1839	0.0000	0.0000	0	0.00	
			<u>110,165</u>					<u>68,000.00</u>	<u>0.00</u>	<u>12,419,333.00</u>
	<b>Total</b>		<b>135,105</b>					<b>68,238.00</b>	<b>3,078,292.00</b>	<b>18,013,566.00</b>
										<b>65,136,662,220.80</b>
<b>Future</b>										
Jun 2017	EUUS	Future	50	1.1147	1.1281	0.0000	0.0000	0	0.00	
Sep 2017	EUUS	Future	2	1.1200	1.1335	0.0000	0.0000	0	0.00	
			<u>52</u>					<u>0.00</u>	<u>0.00</u>	<u>542,923.00</u>
	<b>Total</b>		<b>52</b>					<b>0.00</b>	<b>0.00</b>	<b>542,923.00</b>
										<b>6,038,252,105.00</b>
<b>Future</b>										
Jun 2017	GBUS	Future	4,226	1.2767	1.2782	0.0000	0.0000	0	0.00	
			<u>4,226</u>					<u>0.00</u>	<u>0.00</u>	<u>119,810.00</u>
										<b>1,527,552,957.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>4,226</b>					<b>0.00</b>	<b>0.00</b>	119,810.00	1,527,552,957.00
<b>Future</b>											
Jun 2017	ZAAD	Future	7,778	9.7521	9.6141	9.7559	9.7159	21,645	210,951,712.60		
Sep 2017	ZAAD	Future	23,266	9.8854	9.7408	9.8954	9.8929	20,115	198,821,945.10		
Dec 2017	ZAAD	Future	1,153	10.0201	9.8726	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	2,041	10.2794	10.1295	0.0000	0.0000	0	0.00		
			<b>34,238</b>					<b>41,760.00</b>	<b>409,773,657.70</b>	<b>3,274,271.00</b>	<b>27,820,507,920.60</b>
<b>Total</b>			<b>34,238</b>					<b>41,760.00</b>	<b>409,773,657.70</b>	<b>3,306,648.00</b>	<b>27,820,507,920.60</b>
<b>Future</b>											
Jun 2017	ZACA	Future	6,987	9.6748	9.5485	0.0000	0.0000	0	0.00		
Sep 2017	ZACA	Future	10	9.8337	9.7026	0.0000	0.0000	0	0.00		
			<b>6,997</b>					<b>0.00</b>	<b>0.00</b>	<b>88,366.00</b>	<b>839,411,320.00</b>
<b>Total</b>			<b>6,997</b>					<b>0.00</b>	<b>0.00</b>	<b>88,366.00</b>	<b>839,411,320.00</b>
<b>Future</b>											
Jun 2017	ZACR	Future	0	1.8907	1.8604	0.0000	0.0000	10	189,000.00		
Sep 2017	ZACR	Future	10	1.9043	1.8734	0.0000	0.0000	10	190,600.00		
			<b>10</b>					<b>20.00</b>	<b>379,600.00</b>	<b>109,814.00</b>	<b>2,503,859,606.00</b>
<b>Total</b>			<b>10</b>					<b>20.00</b>	<b>379,600.00</b>	<b>109,814.00</b>	<b>2,503,859,606.00</b>
<b>Future</b>											
Sep 2017	ZADK	Future	0	1.9768	1.9588	1.9860	1.9860	150	2,979,000.00		
			<b>0</b>					<b>150.00</b>	<b>2,979,000.00</b>	<b>3,870.00</b>	<b>84,146,909.00</b>
<b>Total</b>			<b>0</b>					<b>150.00</b>	<b>2,979,000.00</b>	<b>3,870.00</b>	<b>84,146,909.00</b>
<b>Future</b>											
Jun 2017	ZAEU	Future	42,795	14.3503	14.2271	14.3717	14.2329	38,612	549,105,937.70		
Sep 2017	ZAEU	Future	54,209	14.6329	14.5028	14.6678	14.5075	7,368	107,454,685.40		
Dec 2017	ZAEU	Future	10,836	14.9231	14.7890	0.0000	0.0000	74,088	1,095,194,542.50		
Mar 2018	ZAEU	Future	4,152	15.2137	15.0755	0.0000	0.0000	0	0.00		
			<b>111,992</b>					<b>120,068.00</b>	<b>1,751,755,165.60</b>	<b>11,769,400.00</b>	<b>164,228,745,616.10</b>
<b>Option</b>											
Dec 2017	ZAEU	14.00 Put	18,000	212.8717	246.5237	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	14.13 Put	0	254.2499	293.3355	0.0000	0.0000	66,500	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	243.6017	213.0728	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.53 Call	0	222.1163	193.9517	0.0000	0.0000	133,000	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	695.6184	756.5931	0.0000	0.0000	0	0.00		
			<b>41,648</b>					<b>199,500.00</b>	<b>0.00</b>	<b>5,252,829.00</b>	<b>0.00</b>
<b>Total</b>			<b>153,640</b>					<b>319,568.00</b>	<b>1,751,755,165.60</b>	<b>17,022,229.00</b>	<b>164,228,745,616.10</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	ZAFR	Future	1,356	13.1985	13.0533	13.2181	13.2181	6	79,308.60	
Sep 2017	ZAFR	Future	906	13.4718	13.3206	13.5065	13.5065	6	81,039.00	
Dec 2017	ZAFR	Future	500	13.7539	13.5987	0.0000	0.0000	0	0.00	
			<u>2,762</u>					<u>12.00</u>	<u>160,347.60</u>	<u>577,327.00</u>
		<b>Total</b>	<b>2,762</b>					<b>12.00</b>	<b>160,347.60</b>	<b>577,327.00</b>
<b>Future</b>										
Jun 2017	ZAGB	Future	26,497	16.4355	16.1206	16.4302	16.2992	16,122	263,571,687.20	
Sep 2017	ZAGB	Future	34,017	16.7267	16.4011	16.7458	16.4519	14,936	249,310,923.80	
Dec 2017	ZAGB	Future	3,915	17.0214	16.6899	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	Future	3,414	17.6025	17.2618	0.0000	0.0000	0	0.00	
			<u>67,843</u>					<u>31,058.00</u>	<u>512,882,611.00</u>	<u>8,271,495.00</u>
										<u>136,832,346,174.20</u>
<b>Option</b>										
Jun 2017	ZAGB	16.50 Call	600	69.9176	56.6869	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	16.50 Put	500	134.4176	436.0869	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	17.50 Call	300	1.1778	1.7857	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	16.70 Call	700	540.3221	392.9958	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	17.80 Call	1,200	204.3158	138.9071	0.0000	0.0000	0	0.00	
			<u>3,300</u>					<u>0.00</u>	<u>0.00</u>	<u>1,763,113.00</u>
		<b>Total</b>	<b>71,143</b>					<b>31,058.00</b>	<b>512,882,611.00</b>	<b>10,034,608.00</b>
										<b>136,832,346,174.20</b>
<b>Future</b>										
Jun 2017	ZAJY	Future	6,052	0.1164	0.1157	0.1166	0.1166	7	81,592.00	
Sep 2017	ZAJY	Future	5,937	0.1186	0.1179	0.1194	0.1194	7	83,566.00	
			<u>11,989</u>					<u>14.00</u>	<u>165,158.00</u>	<u>940,397.00</u>
		<b>Total</b>	<b>11,989</b>					<b>14.00</b>	<b>165,158.00</b>	<b>940,397.00</b>
										<b>10,469,426,923.30</b>
<b>Future</b>										
Sep 2017	ZAKS	Future	1,382	0.1243	0.1218	0.0000	0.0000	0	0.00	
Jun 2018	ZAKS	Future	1,145	0.1226	0.1201	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	369	12.8735	12.6118	12.7975	12.7524	7	8,951,230.00	
Sep 2017	ZAUM	Future	352	13.0654	12.7947	13.0465	13.0465	71	91,556,850.00	
Dec 2017	ZAUM	Future	56	13.2586	12.9835	0.0000	0.0000	0	0.00	
Mar 2018	ZAUM	Future	3	13.4458	13.1655	0.0000	0.0000	0	0.00	
Jun 2018	ZAUM	Future	182	13.6299	13.3468	0.0000	0.0000	0	0.00	
			<u>962</u>					<u>78.00</u>	<u>100,508,080.00</u>	<u>139,009.00</u>
										<b>158,449,757,380.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>962</b>					<b>78.00</b>	<b>100,508,080.00</b>	143,532.00	158,449,757,380.00
<b>Future</b>											
Jun 2017	ZAUS	Future	353,041	12.8735	12.6118	12.8950	12.6807	188,826	2,419,685,113.60		
Sep 2017	ZAUS	Future	884,065	13.0654	12.7947	13.0888	12.8790	170,051	2,209,882,473.20		
Dec 2017	ZAUS	Future	119,785	13.2586	12.9835	13.2521	13.0925	49,744	651,917,433.60		
Mar 2018	ZAUS	Future	9,601	13.4458	13.1655	13.4640	13.3180	30	401,970.00		
Jun 2018	ZAUS	Future	3,845	13.6299	13.3468	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	Future	0	13.8221	13.5359	0.0000	0.0000	1,810	23,383,390.00		
Mar 2019	ZAUS	Future	1,500	14.2070	13.9142	0.0000	0.0000	0	0.00		
			<b>1,371,837</b>					<b>410,461.00</b>	<b>5,305,270,380.40</b>	<b>146,203,548.00</b>	<b>1,691,359,857,362.60</b>
<b>Option</b>											
Jun 2017	ZAUS	11.78 Put	4,500	0.0824	0.7569	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.00 Put	60,150	0.2274	3.0685	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.10 Put	2,000	0.3780	5.2233	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.25 Put	4,500	0.9288	11.8568	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.30 Put	2,000	1.3312	15.6428	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.50 Put	2,400	5.7065	47.1580	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.70 Call	200	197.3541	55.5702	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.71 Put	17,600	25.5599	150.9956	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.76 Call	50	149.3947	40.8144	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.80 Put	4,000	46.7145	221.3959	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.90 Put	3,500	93.3230	308.0676	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.92 Call	3,000	59.8691	17.9509	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Call	1,528	38.4696	12.0390	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.00 Put	88,255	164.9696	400.2390	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.25 Put	100	386.7526	641.9732	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.27 Call	3,000	9.2924	3.4564	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.30 Put	2,638	434.5381	691.2359	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.39 Call	4,000	5.2997	2.0854	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.45 Call	3,000	4.0780	1.6419	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.50 Call	4,750	3.3094	1.3547	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.69 Put	250	817.6614	1078.8895	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.70 Call	500	1.1003	0.6670	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.80 Call	1,500	0.6458	0.4847	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	957.0519	1218.6423	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.00 Call	1,100	0.2329	0.2592	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.00 Put	3,800	1126.7329	1388.4592	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.04 Call	37	0.1915	0.2301	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	1236.6368	1498.3880	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.13 Put	17,600	1256.6245	1518.3778	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	1306.6066	1568.3550	0.0000	0.0000	0	0.00		

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Jun 2017	ZAUS	14.23 Put	2,000	1356.5968	1618.3357	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	0.0932	0.1288	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	0.0916	0.1256	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1456.5811	1718.3053	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.40 Call	1,000	0.0726	0.0890	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	98,178	0.0630	0.0709	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	0.0473	0.0427	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	2016.5418	2278.2333	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	0.0385	0.0278	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	0.0361	0.0239	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	0.0350	0.0298	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	0.0313	0.0760	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	0.0461	0.1037	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2626.5461	2888.3037	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	17,600	0.1122	0.2157	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2906.6122	3168.4157	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	0.1354	0.2526	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	0.1389	0.2582	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	0.1952	0.3450	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	0.2435	0.4173	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	0.2989	0.4985	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	0.3357	0.5517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	0.6487	0.3188	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.0199	0.0086	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0053	0.0022	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0003	0.0001	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	37,202	44.7198	87.7895	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.20 Put	1,000	77.4732	138.7698	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.25 Put	10,000	87.8000	0.0000	0.0000	0.0000	10,000	0.00
Sep 2017	ZAUS	12.26 Put	5,250	89.9751	157.4128	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	154.3514	247.6259	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	40	188.4819	292.6717	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Call	3,500	563.2032	413.0275	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	269.7494	395.6455	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,551	433.5821	314.0905	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	368.1821	519.3905	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.13 Call	250	377.9296	272.3097	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	448.5958	614.6277	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.30 Call	500	316.0905	225.7713	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	500	284.3774	202.1992	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	618.9774	807.4992	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Call	4,375	269.7103	191.3667	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	13.50 Call	6,020	255.7960	180.9987	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	787.4978	991.9425	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	880.8072	1092.4644	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	888.7187	1100.9592	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	185.9877	129.8117	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	1,250	160.1910	111.3627	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	121.7576	83.1710	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1273.8389	1506.5180	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.25 Call	150	115.5684	78.3746	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1362.0678	1597.4254	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	106.3623	71.2759	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1495.4469	1735.6826	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	87.7898	58.2780	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	82.9230	54.9372	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	68.3293	44.9815	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	49.7838	32.4765	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	17.1620	11.8914	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	11.7531	8.4850	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	10.7285	7.8313	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	8.2280	5.5850	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	6.7369	4.1404	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	6.4495	3.9569	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	1.4820	0.8611	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	1,000	70.0586	100.1065	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	101.8067	156.0337	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	147.9889	216.8997	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	200.4905	284.6681	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	232.4342	326.5707	0.0000	0.0000	4,755	0.00
Dec 2017	ZAUS	12.65 Put	1,819	287.1691	395.5141	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	447.6989	583.4787	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.10 Put	34,000	500.5213	0.0000	0.0000	0.0000	34,000	0.00
Dec 2017	ZAUS	13.12 Put	40,000	511.4384	657.0010	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.15 Call	40	636.6316	509.4869	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	544.8867	695.2027	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	561.9929	714.6482	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	645.7029	808.3256	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	676.9487	842.9005	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	10,316	499.9394	397.2108	0.0000	0.0000	9,510	0.00
Dec 2017	ZAUS	13.91 Put	0	1029.2528	1225.0401	0.0000	0.0000	68,000	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1097.1108	1297.2749	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1497.8338	1715.5268	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	182.9841	140.0381	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>	
Dec 2017	ZAUS	15.11 Call	1,900	169.9011	129.8358	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.12 Call	40,000	168.7646	128.9510	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.50 Call	9,316	131.2578	99.8656	0.0000	0.0000	4,755	0.00	
Dec 2017	ZAUS	16.00 Call	117,200	96.0628	74.2488	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	18,000	53.8885	38.1367	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	51.2483	34.5920	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	25.4945	16.3750	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	3,867	495.4827	623.2392	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.38 Put	2,500	702.7103	852.7660	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	14.91 Call	8,395	348.1920	280.4968	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.11 Call	2,500	313.7726	252.3011	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.46 Call	3,867	262.4218	210.4698	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	11.00 Put	750	22.7149	41.5789	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.05 Put	750	552.7878	676.5147	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	883.1819	1035.5728	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	282.2983	238.0441	0.0000	0.0000	0	0.00	
			<u>1,681,800</u>					<u>131,020.00</u>	<u>0.00</u>	<u>34,952,343.00</u>
		<b>Total</b>	<b>3,053,637</b>					<b>541,481.00</b>	<b>5,305,270,380.40</b>	<b>181,155,891.00</b>
										<b>1,691,359,857,362.60</b>

<b>Grand Total</b>	<b>3,477,297</b>						<b>1,002,379.00</b>	<b>8,086,952,292.30</b>	<b>241,004,263</b>	<b>2,314,199,608,902.40</b>
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