



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-May-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DAEU	Future	4	14.6716	14.9035	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	16.9595	17.2526	0.0000	0.0000	0	0.00		
			<u>69</u>					<u>0.00</u>	<u>0.00</u>	<u>53,180.00</u>	<u>871,910,519.30</u>
		Total	69					0.00	0.00	244,293.00	871,910,519.30
Future											
May 2017	DAUS	Future	1,391	13.0612	13.2430	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	1,200	13.0634	13.2451	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	113	13.1299	13.3128	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	2,142	13.1344	13.3173	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	5,100	13.1499	13.3330	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,114	13.1655	13.3487	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	202	13.1722	13.3555	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.1811	13.3644	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	4,774	13.2031	13.3866	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.2273	13.4108	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.3300	13.5146	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.3868	13.5720	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.4326	13.6184	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.6316	13.8206	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.8148	14.0063	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.0181	14.2130	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.2180	14.4164	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.4180	14.6199	0.0000	0.0000	0	0.00		
			<u>17,307</u>					<u>0.00</u>	<u>0.00</u>	<u>5,348,932.00</u>	<u>61,943,715,660.50</u>
Option											

<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>		
May 2017	DAUS	13.56 Call	2,000	7.6476	21.5763	0.0000	0.0000	0	0.00		
May 2017	DAUS	13.50 Put	60	462.3628	300.6993	0.0000	0.0000	0	0.00		
May 2017	DAUS	15.97 Call	60	0.1799	0.0828	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.10 Put	30,000	172.9475	95.9110	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.77 Call	30,000	14.2110	28.4259	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	20,000	145.5404	81.0293	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.00 Put	100	153.1597	87.0437	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.20 Put	150	262.7123	164.7798	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	513.7069	388.5710	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	2.3418	2.4345	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.00 Call	5,000	75.4554	106.2256	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.07 Call	5,000	78.6308	108.5324	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	889.7964	742.6115	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	0.8043	1.3361	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	359.0499	269.8341	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	86.1614	113.1847	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	553.8858	438.0893	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	7.2143	8.3436	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.35 Put	34,000	480.0568	381.4176	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	587.3319	479.5738	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	14.2993	17.9414	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	612.1093	507.7059	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	16.6319	22.0993	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	12.92 Put	1,000	330.7074	262.7645	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	633.1482	532.4312	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	14.10 Call	1,000	340.9321	397.8948	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	33.5708	39.7508	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	651.0234	552.6921	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	49.0218	60.1983	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	664.5194	567.6214	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	55.8485	67.5266	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1726.5128	1587.0779	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	358.2464	395.8390	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					0.00	0.00	17,371,740.00	61,943,715,660.50
Future											
Jun 2017	EUUS	Future	202	1.1241	1.1262	0.0000	0.0000	0	0.00		
			<u>202</u>					<u>0.00</u>	<u>0.00</u>	<u>542,199.00</u>	<u>6,030,117,731.00</u>
		Total	202					0.00	0.00	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	1.2989	1.3032	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	29,758	9.8245	9.9442	0.0000	0.0000	6,906	68,140,811.40		
	Sep 2017	ZAAD	Future	2,390	9.9631	10.0831	0.0000	0.0000	0	0.00		
	Dec 2017	ZAAD	Future	1,153	10.1004	10.2222	0.0000	0.0000	0	0.00		
	Jun 2018	ZAAD	Future	1,499	10.3696	10.5000	0.0000	0.0000	1,657	17,327,923.50		
				<u>34,800</u>					<u>8,563.00</u>	<u>85,468,734.90</u>	<u>3,209,643.00</u>	<u>27,189,078,395.60</u>
			Total	34,800					8,563.00	85,468,734.90	3,242,020.00	27,189,078,395.60
Future												
	Jun 2017	ZACA	Future	6,987	9.7237	9.8568	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	1.9014	1.9287	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	70,028	14.7352	14.9686	15.0300	14.7514	141	2,092,728.30		
	Sep 2017	ZAEU	Future	7,021	15.0341	15.2706	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	Future	4,653	15.3334	15.5748	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	Future	4,010	15.6358	15.8835	0.0000	0.0000	0	0.00		
				<u>85,712</u>					<u>141.00</u>	<u>2,092,728.30</u>	<u>11,438,875.00</u>	<u>159,377,585,872.60</u>
Option												
	Dec 2017	ZAEU	14.00 Put	18,000	178.9851	137.5550	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	383.9583	452.9798	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.05 Put	5,648	565.9568	472.4396	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	127,360					141.00	2,092,728.30	16,292,704.00	159,377,585,872.60
Future												
	Jun 2017	ZAFR	Future	1,356	13.5085	13.6805	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

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Jun 2017	ZAGB	Future	49,698	17.0267	17.3211	17.3400	17.0400	6,951	118,800,432.70		
Sep 2017	ZAGB	Future	3,473	17.3371	17.6355	17.6548	17.3134	1,500	26,177,825.00		
Dec 2017	ZAGB	Future	1,715	17.6455	17.9487	17.9583	17.9583	500	8,979,150.00		
			<u>54,886</u>					<u>8,951.00</u>	<u>153,957,407.70</u>	<u>8,151,563.00</u>	<u>134,834,385,536.80</u>
Option											
Jun 2017	ZAGB	16.50 Call	600	619.3524	865.9273	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	16.50 Put	500	92.6524	44.8273	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	17.50 Call	300	138.7304	236.4679	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	56,286					8,951.00	153,957,407.70	9,912,776.00	134,834,385,536.80
Future											
Jun 2017	ZAJY	Future	122	0.1181	0.1198	0.0000	0.0000	0	0.00		
			<u>122</u>					<u>0.00</u>	<u>0.00</u>	<u>922,593.00</u>	<u>10,261,629,931.30</u>
		Total	122					0.00	0.00	922,593.00	10,261,629,931.30
Future											
Sep 2017	ZAKS	Future	1,382	0.1250	0.1274	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27,127.00</u>	<u>372,831,350.00</u>
		Total	1,382					0.00	0.00	27,127.00	372,831,350.00
Future											
Jun 2017	ZAUM	Future	576	13.1086	13.2912	0.0000	0.0000	0	0.00		
Sep 2017	ZAUM	Future	22	13.3104	13.4947	0.0000	0.0000	0	0.00		
Dec 2017	ZAUM	Future	47	13.5085	13.6954	13.4986	13.4986	5	6,749,300.00		
Mar 2018	ZAUM	Future	3	13.7037	13.8937	0.0000	0.0000	0	0.00		
Jun 2018	ZAUM	Future	147	13.8964	14.0891	0.0000	0.0000	0	0.00		
			<u>795</u>					<u>5.00</u>	<u>6,749,300.00</u>	<u>137,901.00</u>	<u>157,011,782,090.00</u>
		Total	795					5.00	6,749,300.00	142,424.00	157,011,782,090.00
Future											
Jun 2017	ZAUS	Future	872,885	13.1086	13.2912	13.3752	13.0967	70,423	929,045,855.70		
Sep 2017	ZAUS	Future	54,646	13.3104	13.4947	13.5668	13.3191	2,226	29,701,846.70		
Dec 2017	ZAUS	Future	82,015	13.5085	13.6954	13.7806	13.4973	27,673	380,111,360.00		
Mar 2018	ZAUS	Future	8,867	13.7037	13.8937	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	3,115	13.8964	14.0891	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	1,500	14.4897	14.6928	0.0000	0.0000	0	0.00		
			<u>1,023,028</u>					<u>100,322.00</u>	<u>1,338,859,062.40</u>	<u>141,783,948.00</u>	<u>1,634,149,618,664.90</u>
Option											
Jun 2017	ZAUS	11.78 Put	4,500	5.6732	3.4850	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	12.00 Put	60,150	9.2473	6.7042	0.0000	0.0000	0	0.00		

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Jun 2017	ZAUS	12.10 Put	2,000	11.5306	8.3323	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	16.2473	11.6523	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.30 Put	2,000	18.2751	13.0639	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	1,500	32.7643	20.9142	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.65 Call	3,000	518.3000	671.4015	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	74.0360	38.9486	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.76 Call	50	436.3073	578.7880	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	99.8259	55.4567	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	3,500	134.9013	79.1830	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	3,000	331.3558	455.8652	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	1,578	285.6173	400.3961	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	88,355	177.0173	109.1961	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.25 Put	100	316.5984	214.1193	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	168.3263	245.5900	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	2,638	349.8608	240.3080	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.34 Call	4,000	146.1037	214.6850	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	131.8744	195.1228	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	116.4668	173.6950	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	104.9117	157.4491	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	651.5241	506.3025	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	68.6400	105.3345	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	54.6223	85.8112	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	772.1524	619.4649	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	807.3755	653.0656	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,100	33.1302	55.8031	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	924.5302	764.6031	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	29.8974	50.6272	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1026.3325	861.3886	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1045.0615	879.3127	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1092.1439	924.5154	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1139.5662	970.2394	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	17.2220	29.8637	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	16.7677	29.1033	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1235.2892	1063.0570	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.40 Call	1,000	11.4887	20.1647	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	98,178	9.4059	15.4208	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	5.8365	8.4507	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1785.9339	1605.3321	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	3.7457	5.3769	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	3.1666	4.5316	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	2.9175	4.1691	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	1.9755	2.8051	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	15.50 Call	55,000	1.7057	2.4169	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2393.1057	2211.2169	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	1.3082	1.6375	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2672.7082	2490.4375	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	1.3254	1.4950	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	1.3279	1.4759	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	1.3667	1.3294	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	1.3974	1.3521	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	1.4307	1.3776	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	1.4519	1.3941	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	1.6471	1.5540	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.2032	0.3514	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0704	0.1263	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0066	0.0128	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	53.2184	42.3629	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	148.6305	109.4090	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	245.6149	186.6263	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,351	640.2026	752.1602	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	329.8026	257.4602	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	397.2856	316.2621	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	542.0477	443.8941	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,980	414.9069	493.8170	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Call	250	370.5255	442.3402	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	690.1255	577.6402	0.0000	0.0000	83	0.00
Sep 2017	ZAUS	13.75 Put	20,000	773.2824	654.6768	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	780.3803	661.2829	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	319.4207	382.6888	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	800	282.6668	339.5271	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	225.6248	271.9290	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1131.3699	992.6290	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1213.1139	1070.8108	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	201.7803	243.4355	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1338.6904	1191.5321	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	174.5981	210.8336	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	167.3827	202.1577	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	144.5165	175.4259	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	112.4916	138.0457	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	47.1546	58.5588	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	31.5653	40.7074	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	21.1248	27.2511	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	17.2903	22.2860	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	16.7794	21.6234	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	18.00 Call	3,099	5.2678	7.3337	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	11.75 Put	500	76.0855	60.8016	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	400	108.0245	87.0856	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.21 Put	18,000	144.6501	115.7172	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.40 Put	114,600	190.8977	149.5843	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.50 Put	2,600	218.8406	173.2289	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.65 Put	1,819	265.5952	213.2770	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.00 Put	2,580	401.8455	329.1773	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.12 Put	40,000	458.1181	379.4151	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.18 Put	16,000	487.7402	406.0487	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.21 Put	5,000	502.9144	419.7385	0.0000	0.0000	46,000	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	576.8834	486.8909	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.40 Put	114,600	604.5308	512.1518	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.50 Call	500	670.2110	760.0495	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.91 Put	34,000	922.3823	806.9335	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	984.3965	865.5226	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1356.7254	1220.3265	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.00 Call	3,580	272.0994	312.1861	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.11 Call	1,900	254.3447	292.6862	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	15.12 Call	40,000	252.7930	290.9128	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.00 Call	117,200	149.6667	172.4674	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	34,000	88.0246	98.1620	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	86.5980	96.5066	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	0	85.5507	95.2903	0.0000	0.0000	16,000	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	84.1812	93.7037	0.0000	0.0000	33,000	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	51.1565	62.1340	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	3,867	446.8949	379.5332	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.38 Put	2,500	632.5732	543.6291	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	14.91 Call	8,395	457.5589	507.7864	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.11 Call	2,500	417.0890	463.5658	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.46 Call	3,867	353.0686	394.5930	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	11.00 Put	750	20.2869	23.1587	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.05 Put	750	510.5963	442.7019	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	806.3855	710.9356	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	363.1391	397.5873	0.0000	0.0000	0	0.00	
			<u>1,646,137</u>				<u>95,083.00</u>	<u>0.00</u>	<u>34,106,794.00</u>	<u>0.00</u>
Total			2,669,165				195,405.00	1,338,859,062.40	175,890,742.00	1,634,149,618,664.90

<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

3,062,163

213,065.00

1,587,127,233.30

234,152,232

2,244,535,102,481.30