



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-June-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jun 2017	DAEU	Future	4	14.3800	14.4514	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>
		Total	4					0.00	0.00	404,152.00	1,470,024,419.90
Future											
Jun 2017	DAGB	Future	5	16.2689	16.4520	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>
		Total	5					0.00	0.00	244,372.00	873,246,220.90
Future											
Jun 2017	DAUS	Future	0	12.8305	12.8765	0.0000	0.0000	450	5,773,725.00		
Jun 2017	DAUS	Future	113	12.8225	12.9065	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	5,060	12.8270	12.9111	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	5,100	12.8431	12.9272	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,214	12.8591	12.9432	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,272	12.8655	12.9497	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,080	12.8698	12.9541	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	12.8741	12.9584	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,274	12.8956	12.9801	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	1,350	12.9042	12.9887	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	12.9192	13.0039	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	377	13.0179	13.1034	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.0725	13.1583	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.1166	13.2027	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.3055	13.3929	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.4808	13.5690	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.6742	13.7642	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.8660	13.9583	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.0578	14.1525	0.0000	0.0000	0	0.00		
			<u>21,734</u>					<u>450.00</u>	<u>5,773,725.00</u>	<u>5,590,785.00</u>	<u>65,092,006,045.80</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>	
Option										
Jun 2017	DAUS	13.13 Call	30,000	15.8103	42.1343	0.0000	0.0000	0	0.00	
Jun 2017	DAUS	12.70 Put	20,000	96.4626	0.0000	0.0000	0.0000	20,000	0.00	
Jun 2017	DAUS	13.50 Put	60	698.6812	630.4855	0.0000	0.0000	0	0.00	
Jun 2017	DAUS	16.24 Call	60	0.1510	0.3906	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.00 Call	5,000	11.0135	15.0910	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.07 Call	5,000	12.4741	20.7952	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	12.65 Put	200	136.5712	0.0000	0.0000	0.0000	200	0.00	
Jul 2017	DAUS	13.95 Put	1,000	1117.5066	1043.4358	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	0.1044	0.1589	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.20 Put	2,000	483.2057	434.0258	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.30 Call	2,000	23.9688	32.5078	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	719.8199	660.4695	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	2.4578	2.9191	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.35 Put	34,000	620.5669	570.2264	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	741.4218	689.4657	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	6.2624	6.9468	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	760.0416	711.9172	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	6.9800	8.6543	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	12.92 Put	1,000	420.6497	388.9702	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	778.7129	731.7540	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	14.10 Call	1,000	219.7715	246.5833	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	7.0723	13.1273	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	794.2025	747.4371	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	22.6856	25.0144	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	804.6500	759.5755	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	29.3891	34.5971	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1937.6872	1877.3419	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	266.6899	285.8356	0.0000	0.0000	0	0.00	
			<u>106,040</u>					<u>20,200.00</u>	<u>0.00</u>	<u>12,351,208.00</u>
	Total		127,774					20,650.00	5,773,725.00	17,941,993.00
										65,092,006,045.80
Future										
Jun 2017	EUUS	Future	127	1.1204	1.1186	0.0000	0.0000	0	0.00	
			<u>127</u>					<u>0.00</u>	<u>0.00</u>	<u>542,844.00</u>
	Total		127					0.00	0.00	542,844.00
										6,037,361,296.00
Future										
Jun 2017	GBUS	Future	4,226	1.2679	1.2738	1.2740	1.2707	100	1,272,350.00	
			<u>4,226</u>					<u>100.00</u>	<u>1,272,350.00</u>	<u>119,810.00</u>
	Total		4,226					100.00	1,272,350.00	119,810.00
										1,527,552,957.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jun 2017	ZAAD	Future	23,036	9.6583	9.7028	9.7014	9.6744	209	2,022,190.20
Sep 2017	ZAAD	Future	2,059	9.7941	9.8395	9.8447	9.8092	209	2,050,429.50
Dec 2017	ZAAD	Future	1,153	9.9273	9.9735	0.0000	0.0000	0	0.00
Jun 2018	ZAAD	Future	2,041	10.1856	10.2334	0.0000	0.0000	0	0.00
			<u>28,289</u>					<u>418.00</u>	<u>4,072,619.70</u>
		Total	28,289					418.00	4,072,619.70
									3,220,043.00
									27,289,783,542.90
Future									
Jun 2017	ZACA	Future	6,987	9.5250	9.5941	0.0000	0.0000	0	0.00
Sep 2017	ZACA	Future	10	9.6883	9.7590	0.0000	0.0000	0	0.00
			<u>6,997</u>					<u>0.00</u>	<u>0.00</u>
		Total	6,997					0.00	0.00
									88,366.00
									839,411,320.00
Future									
Jun 2017	ZACR	Future	10	1.8850	1.8977	0.0000	0.0000	0	0.00
			<u>10</u>					<u>0.00</u>	<u>0.00</u>
		Total	10					0.00	0.00
									109,794.00
									2,503,480,006.00
Future									
Jun 2017	ZAEU	Future	63,110	14.3447	14.4149	14.4707	14.3840	37,396	541,059,470.80
Sep 2017	ZAEU	Future	43,456	14.6356	14.7080	14.7744	14.6843	36,954	545,478,903.20
Dec 2017	ZAEU	Future	38,003	14.9257	14.9995	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	Future	4,152	15.2158	15.2913	15.2458	15.2458	250	3,811,450.00
			<u>148,721</u>					<u>74,600.00</u>	<u>1,090,349,824.00</u>
									11,623,301.00
									162,101,272,768.60
Option									
Dec 2017	ZAEU	14.00 Put	18,000	228.1932	218.6114	0.0000	0.0000	0	0.00
Dec 2017	ZAEU	14.13 Put	66,500	269.7610	258.5870	0.0000	0.0000	0	0.00
Dec 2017	ZAEU	16.39 Call	18,000	255.8141	278.0768	0.0000	0.0000	0	0.00
Dec 2017	ZAEU	16.53 Call	66,500	234.3690	255.4709	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.05 Put	5,648	711.8322	682.6667	0.0000	0.0000	0	0.00
			<u>174,648</u>					<u>0.00</u>	<u>0.00</u>
		Total	323,369					74,600.00	1,090,349,824.00
									16,676,630.00
									162,101,272,768.60
Future									
Jun 2017	ZAFR	Future	1,356	13.2115	13.2868	0.0000	0.0000	0	0.00
Sep 2017	ZAFR	Future	900	13.4930	13.5700	13.5278	13.5278	100	1,352,780.00
Dec 2017	ZAFR	Future	500	13.7757	13.8546	0.0000	0.0000	0	0.00
			<u>2,756</u>					<u>100.00</u>	<u>1,352,780.00</u>
		Total	2,756					100.00	1,352,780.00
									577,315.00
									6,070,226,325.90

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jun 2017	ZAGB	Future	49,160	16.2325	16.4143	16.3750	16.2696	3,991	65,325,299.00		
Sep 2017	ZAGB	Future	5,714	16.5289	16.7142	16.7143	16.5409	1,227	20,492,764.50		
Dec 2017	ZAGB	Future	3,892	16.8214	17.0098	16.8400	16.8309	264	4,443,485.00		
Jun 2018	ZAGB	Future	3,414	17.4011	17.5937	0.0000	0.0000	0	0.00		
			<u>62,180</u>					<u>5,482.00</u>	<u>90,261,548.50</u>	<u>8,210,651.00</u>	<u>135,831,157,053.40</u>
Option											
Jun 2017	ZAGB	16.50 Call	600	66.8018	145.8898	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	16.50 Put	500	334.3018	231.5898	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	17.50 Call	300	3.6262	10.4996	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	16.70 Call	700	465.6234	560.0786	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	17.80 Call	1,200	174.2217	219.7583	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>	<u>0.00</u>
Total			65,480					5,482.00	90,261,548.50	9,973,764.00	135,831,157,053.40
Future											
Jun 2017	ZAJY	Future	6,052	0.1166	0.1165	0.0000	0.0000	0	0.00		
			<u>6,052</u>					<u>0.00</u>	<u>0.00</u>	<u>928,523.00</u>	<u>10,330,244,775.30</u>
Total			6,052					0.00	0.00	928,523.00	10,330,244,775.30
Future											
Sep 2017	ZAKS	Future	1,382	0.1237	0.1244	0.0000	0.0000	0	0.00		
Jun 2018	ZAKS	Future	1,145	0.1219	0.1228	0.0000	0.0000	0	0.00		
			<u>2,527</u>					<u>0.00</u>	<u>0.00</u>	<u>29,417.00</u>	<u>400,402,950.00</u>
Total			2,527					0.00	0.00	29,417.00	400,402,950.00
Future											
Jun 2017	ZAUM	Future	365	12.8028	12.8864	12.8982	12.8362	20	25,709,210.00		
Sep 2017	ZAUM	Future	343	12.9990	13.0843	0.0000	0.0000	5	6,546,500.00		
Dec 2017	ZAUM	Future	57	13.1899	13.2764	13.2742	13.2224	10	13,248,300.00		
Mar 2018	ZAUM	Future	3	13.3743	13.4622	13.4089	13.4089	5	6,704,450.00		
Jun 2018	ZAUM	Future	182	13.5574	13.6461	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>40.00</u>	<u>52,208,460.00</u>	<u>138,855.00</u>	<u>158,252,189,420.00</u>
Total			950					40.00	52,208,460.00	143,378.00	158,252,189,420.00
Future											
Jun 2017	ZAUS	Future	812,200	12.8028	12.8864	12.9387	12.8100	651,190	8,399,439,065.50		
Sep 2017	ZAUS	Future	834,938	12.9990	13.0843	13.1297	13.0066	605,503	7,928,674,683.10		
Dec 2017	ZAUS	Future	91,255	13.1899	13.2764	13.2738	13.2224	10,261	136,135,305.60		
Mar 2018	ZAUS	Future	9,397	13.3743	13.4622	13.4196	13.4196	500	6,709,800.00		
Jun 2018	ZAUS	Future	3,845	13.5574	13.6461	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2019	ZAUS	Future	1,500	14.1266	14.2221	0.0000	0.0000	0	0.00
			1,753,135					1,267,454.00	16,470,958,854.20
									144,514,737.00
									1,669,620,283,961.90
Option									
Jun 2017	ZAUS	11.78 Put	4,500	0.5049	0.8715	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.00 Put	60,150	2.0290	2.2054	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.10 Put	2,000	3.7114	3.4032	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	8.5948	6.6034	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.30 Put	2,000	11.2223	8.8892	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	2,400	31.0346	26.4694	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	80.8255	70.0202	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.76 Call	50	142.2267	212.3713	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	116.5895	100.5787	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	3,500	177.3668	144.7969	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	3,000	73.7717	122.4627	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	1,528	52.3699	91.9216	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	88,255	249.5699	205.5216	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.25 Put	100	463.8075	397.3936	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	15.0974	31.0096	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	2,638	510.2779	440.8195	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	8.4724	18.2353	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	6.3325	13.8631	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	5.2512	10.9898	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	889.9052	809.2301	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	2.6178	5.4668	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	1.9062	4.1146	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	1028.9400	947.3925	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,100	1.0719	2.4643	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	1198.2719	1116.0643	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	0.9639	2.2429	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1307.9957	1225.5146	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1327.9369	1245.4326	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1377.8089	1295.2472	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1427.7042	1345.0363	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	0.4678	1.3480	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	0.4507	1.3061	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1527.5479	1444.6495	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.40 Call	1,000	0.2698	0.8468	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	98,178	0.1890	0.6280	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	0.0810	0.3094	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	2087.2517	2003.8134	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	0.0369	0.1614	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	0.0274	0.1263	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 2017	ZAUS	15.15 Call	1,000	0.0237	0.1121	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	0.0172	0.0638	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	0.0266	0.0517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2697.2266	2613.6517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	17,600	0.0713	0.0829	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2977.2713	2893.6829	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	0.0878	0.0923	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	0.0903	0.0937	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	0.1314	0.1146	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	0.1674	0.1312	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	0.2095	0.1493	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	0.2378	0.1609	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	0.3999	0.2719	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.0101	0.0056	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0025	0.0012	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0001	0.0000	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	65.6683	58.6927	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.20 Put	1,000	104.9291	94.0614	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.26 Put	5,250	119.3851	107.1495	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	192.3326	172.9778	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	40	229.9799	208.0836	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Call	3,500	543.2191	602.6627	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	317.6895	290.4852	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,551	420.5811	473.2215	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	421.5811	388.9215	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.13 Call	250	368.8443	415.9316	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	506.1183	467.6054	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.30 Call	500	310.1224	352.2644	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	500	279.8883	319.2617	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	680.8883	634.9617	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Call	4,375	265.8711	303.9042	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	252.5514	289.2725	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	851.9611	800.1281	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	946.2095	891.7344	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	954.2042	899.4959	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	185.3923	215.0628	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	1,250	160.5297	187.1523	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	123.2114	144.8927	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1341.7529	1277.7901	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.25 Call	150	117.1638	137.9955	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1430.0315	1364.6294	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	107.8480	127.6860	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	14.47 Put	150	1563.5833	1496.6436	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	89.6081	107.5287	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	84.8648	102.0759	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	70.5763	85.5610	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	52.2342	64.1390	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	18.8530	23.4260	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	12.9764	15.6678	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	11.8549	14.1956	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	9.1062	10.6099	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	7.2696	8.7761	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	6.9693	8.5326	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	1.6832	2.1586	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	1,000	87.5311	80.9879	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	128.1305	116.4309	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	180.0054	164.6867	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	237.5897	218.6192	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	272.1247	251.1164	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	331.7844	306.3988	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	500.4777	466.8312	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	566.5751	530.1235	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	601.1150	563.2771	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	618.7963	580.2221	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	704.8998	662.9300	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	736.8432	693.7533	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	10,316	492.4227	533.6451	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.91 Put	34,000	1094.5055	1040.8995	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1163.0970	1107.9236	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1566.6137	1503.9284	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	183.2163	202.3989	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	170.3612	188.3964	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	169.2435	187.1769	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	9,316	132.2476	146.7375	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	97.8361	108.5603	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	56.6772	63.3746	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	52.1984	60.4962	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	26.2352	31.1799	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	543.3279	512.0809	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.07 Put	113,476	579.8936	547.3638	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	755.5926	717.5489	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	8,395	340.9782	367.4920	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	307.7814	331.8681	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	258.1937	278.4985	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	30.0732	24.2446	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.05 Put	750	598.9213	569.4558	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	935.0011	896.6408	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	277.6605	292.0517	0.0000	0.0000	0	0.00	
			<u>1,755,036</u>					<u>0.00</u>	<u>0.00</u>	<u>34,667,679.00</u>
	Total		3,508,171					1,267,454.00	16,470,958,854.20	179,182,416.00
										1,669,620,283,961.90

Grand Total			4,076,737					1,368,844.00	17,716,250,161.40	238,485,655	2,288,402,823,366.10
--------------------	--	--	------------------	--	--	--	--	---------------------	--------------------------	--------------------	-----------------------------