



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-June-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jun 2017	DAEU	Future	4	14.3656	14.3800	0.0000	0.0000	0	0.00		
			4					0.00	0.00	114,552.00	1,470,024,419.90
		Total	4					0.00	0.00	404,152.00	1,470,024,419.90
Future											
Jun 2017	DAGB	Future	5	16.3084	16.2689	0.0000	0.0000	0	0.00		
			5					0.00	0.00	53,259.00	873,246,220.90
		Total	5					0.00	0.00	244,372.00	873,246,220.90
Future											
Jun 2017	DAUS	Future	113	12.8001	12.8225	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	Future	5,060	12.8046	12.8270	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	5,100	12.8204	12.8431	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,914	12.8361	12.8591	0.0000	0.0000	700	9,011,450.00		
Jul 2017	DAUS	Future	1,272	12.8429	12.8655	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	1,080	12.8472	12.8698	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	12.8515	12.8741	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	3,274	12.8730	12.8956	0.0000	0.0000	4	51,522.00		
Aug 2017	DAUS	Future	1,350	12.8815	12.9042	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	12.8966	12.9192	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	2,500	12.9386	12.9755	0.0000	0.0000	2,500	32,438,750.00		
Sep 2017	DAUS	Future	377	12.9952	13.0179	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.0498	13.0725	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.0940	13.1166	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.2829	13.3055	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.4573	13.4808	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.6514	13.6742	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.8454	13.8660	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.0394	14.0578	0.0000	0.0000	0	0.00		
			24,934					3,204.00	41,501,722.00	5,593,989.00	65,133,507,767.80

<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>	
Option										
Jun 2017	DAUS	13.13 Call	30,000	7.2762	15.8103	0.0000	0.0000	0	0.00	
Jun 2017	DAUS	12.70 Put	20,000	93.6958	96.4626	0.0000	0.0000	0	0.00	
Jun 2017	DAUS	13.50 Put	60	713.2424	698.6812	0.0000	0.0000	0	0.00	
Jun 2017	DAUS	16.24 Call	60	0.1314	0.1510	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.00 Call	5,000	7.9308	11.0135	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.07 Call	5,000	9.2862	12.4741	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	12.65 Put	200	132.7694	136.5712	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	1133.7559	1117.5066	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	0.0910	0.1044	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.20 Put	2,000	488.6949	483.2057	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.30 Call	2,000	19.4421	23.9688	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	729.8777	719.8199	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	2.3785	2.4578	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.35 Put	34,000	628.1541	620.5669	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	750.8852	741.4218	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	6.8188	6.2624	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	767.7872	760.0416	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	6.3228	6.9800	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	12.92 Put	1,000	420.3753	420.6497	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	783.9236	778.7129	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	14.10 Call	1,000	207.5086	219.7715	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	6.1508	7.0723	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	797.1932	794.2025	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	20.0403	22.6856	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	806.6197	804.6500	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	26.0975	29.3891	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1947.6974	1937.6872	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	256.3368	266.6899	0.0000	0.0000	0	0.00	
			<u>106,040</u>					<u>0.00</u>	<u>0.00</u>	<u>12,351,208.00</u>
		Total	130,974					3,204.00	41,501,722.00	17,945,197.00
										65,133,507,767.80
Future										
Jun 2017	EUUS	Future	127	1.1213	1.1204	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	1.2732	1.2679	0.0000	0.0000	0	0.00	
			<u>4,226</u>					<u>0.00</u>	<u>0.00</u>	<u>119,810.00</u>
		Total	4,226					0.00	0.00	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	23,026	9.6370	9.6583	9.6520	9.6520	10	96,520.00		
Sep 2017	ZAAD	Future	2,059	9.7712	9.7941	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	1,153	9.9046	9.9273	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	2,041	10.1617	10.1856	0.0000	0.0000	0	0.00		
			<u>28,279</u>					<u>10.00</u>	<u>96,520.00</u>	<u>3,220,053.00</u>	<u>27,289,880,062.90</u>
		Total	28,279					10.00	96,520.00	3,252,430.00	27,289,880,062.90
Future											
Jun 2017	ZACA	Future	6,987	9.6660	9.5250	0.0000	0.0000	0	0.00		
Sep 2017	ZACA	Future	10	9.8293	9.6883	0.0000	0.0000	0	0.00		
			<u>6,997</u>					<u>0.00</u>	<u>0.00</u>	<u>88,366.00</u>	<u>839,411,320.00</u>
		Total	6,997					0.00	0.00	88,366.00	839,411,320.00
Future											
Jun 2017	ZACR	Future	10	1.8820	1.8850	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											
Sep 2017	ZADK	Future	0	1.9740	1.9768	2.0092	1.9998	450	9,014,700.00		
			<u>0</u>					<u>450.00</u>	<u>9,014,700.00</u>	<u>3,570.00</u>	<u>78,172,859.00</u>
		Total	0					450.00	9,014,700.00	3,570.00	78,172,859.00
Future											
Jun 2017	ZAEU	Future	61,786	14.3321	14.3447	14.3800	14.3358	5,701	81,874,270.40		
Sep 2017	ZAEU	Future	44,286	14.6207	14.6356	14.6900	14.6257	4,108	59,982,306.00		
Dec 2017	ZAEU	Future	38,003	14.9110	14.9257	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	Future	4,152	15.2008	15.2158	0.0000	0.0000	0	0.00		
			<u>148,227</u>					<u>9,809.00</u>	<u>141,856,576.40</u>	<u>11,633,110.00</u>	<u>162,243,129,345.00</u>
Option											
Dec 2017	ZAEU	14.00 Put	18,000	226.8926	228.1932	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	14.13 Put	66,500	268.6636	269.7610	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	248.6581	255.8141	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.53 Call	66,500	227.6072	234.3690	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	714.3381	711.8322	0.0000	0.0000	0	0.00		
			<u>174,648</u>					<u>0.00</u>	<u>0.00</u>	<u>5,053,329.00</u>	<u>0.00</u>
		Total	322,875					9,809.00	141,856,576.40	16,686,439.00	162,243,129,345.00
Future											
Jun 2017	ZAFR	Future	1,356	13.2028	13.2115	0.0000	0.0000	0	0.00		

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Sep 2017	ZAFR	Future	900	13.4825	13.4930	0.0000	0.0000	0	0.00	
Dec 2017	ZAFR	Future	500	13.7656	13.7757	0.0000	0.0000	0	0.00	
			2,756					0.00	0.00	577,315.00
		Total	2,756					0.00	0.00	577,315.00
Future										
Jun 2017	ZAGB	Future	45,271	16.2739	16.2325	16.3000	16.2445	4,202	68,466,781.50	
Sep 2017	ZAGB	Future	11,058	16.5686	16.5289	16.5964	16.5371	6,146	101,924,722.00	
Dec 2017	ZAGB	Future	3,912	16.8620	16.8214	16.9100	16.9100	20	338,200.00	
Jun 2018	ZAGB	Future	3,414	17.4401	17.4011	0.0000	0.0000	0	0.00	
			63,655					10,368.00	170,729,703.50	8,221,019.00
		Total						10,368.00	170,729,703.50	8,221,019.00
Option										
Jun 2017	ZAGB	16.50 Call	600	62.4711	66.8018	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	16.50 Put	500	288.5711	334.3018	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	17.50 Call	300	3.1776	3.6262	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	16.70 Call	700	474.9106	465.6234	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	17.80 Call	1,200	178.2665	174.2217	0.0000	0.0000	0	0.00	
			3,300					0.00	0.00	1,763,113.00
		Total	66,955					10,368.00	170,729,703.50	9,984,132.00
Future										
Jun 2017	ZAJY	Future	6,052	0.1163	0.1166	0.0000	0.0000	0	0.00	
			6,052					0.00	0.00	928,523.00
		Total	6,052					0.00	0.00	928,523.00
Future										
Sep 2017	ZAKS	Future	1,382	0.1233	0.1237	0.0000	0.0000	0	0.00	
Jun 2018	ZAKS	Future	1,145	0.1213	0.1219	0.0000	0.0000	0	0.00	
			2,527					0.00	0.00	29,417.00
		Total	2,527					0.00	0.00	29,417.00
Future										
Jun 2017	ZAUM	Future	379	12.7819	12.8028	12.8391	12.7916	26	33,327,370.00	
Sep 2017	ZAUM	Future	343	12.9762	12.9990	12.9569	12.9569	1	1,295,690.00	
Dec 2017	ZAUM	Future	57	13.1674	13.1899	0.0000	0.0000	0	0.00	
Mar 2018	ZAUM	Future	3	13.3517	13.3743	0.0000	0.0000	0	0.00	
Jun 2018	ZAUM	Future	182	13.5334	13.5574	0.0000	0.0000	0	0.00	
			964					27.00	34,623,060.00	138,882.00
		Total	964					27.00	34,623,060.00	143,405.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2017	ZAUS	Future	681,239	12.7819	12.8028	12.8415	12.7600	164,140	2,101,695,736.50		
Sep 2017	ZAUS	Future	844,981	12.9762	12.9990	13.0365	12.9585	158,155	2,056,272,493.20		
Dec 2017	ZAUS	Future	91,255	13.1674	13.1899	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	9,406	13.3517	13.3743	0.0000	0.0000	9	120,384.00		
Jun 2018	ZAUS	Future	3,845	13.5334	13.5574	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	1,500	14.1090	14.1266	0.0000	0.0000	0	0.00		
			<u>1,632,226</u>					<u>322,304.00</u>	<u>4,158,088,613.70</u>	<u>144,837,041.00</u>	<u>1,673,778,372,575.60</u>

Option

Jun 2017	ZAUS	11.78 Put	4,500	0.3468	0.5049	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.00 Put	60,150	1.4791	2.0290	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.10 Put	2,000	2.7977	3.7114	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.25 Put	4,500	6.6458	8.5948	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.30 Put	2,000	8.7471	11.2223	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.50 Put	2,400	25.6182	31.0346	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	73.0155	80.8255	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.76 Call	50	113.7839	142.2267	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	109.6728	116.5895	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.90 Put	3,500	176.2707	177.3668	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.92 Call	3,000	53.0122	73.7717	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Call	1,528	36.4162	52.3699	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	88,255	254.5162	249.5699	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.25 Put	100	479.3573	463.8075	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.27 Call	3,000	10.2690	15.0974	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.30 Put	2,638	527.0555	510.2779	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	5.9848	8.4724	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.45 Call	3,000	4.6068	6.3325	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	4,750	3.8130	5.2512	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	910.0650	889.9052	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	1.9021	2.6178	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	1.3914	1.9062	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	1049.3723	1028.9400	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	1,100	0.7944	1.0719	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	3,800	1218.8944	1198.2719	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.04 Call	37	0.7171	0.9639	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1328.6977	1307.9957	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1348.6577	1327.9369	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1398.5700	1377.8089	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1448.4974	1427.7042	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.25 Call	100	0.3720	0.4678	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	0.3599	0.4507	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1548.3869	1527.5479	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.40 Call	1,000	0.2301	0.2698	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	14.50 Call	98,178	0.1697	0.1890	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.75 Call	2,000	0.0837	0.0810	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	2108.1582	2087.2517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	763	0.0445	0.0369	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.10 Call	1,000	0.0352	0.0274	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	0.0315	0.0237	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	0.0257	0.0172	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	55,000	0.0384	0.0266	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2718.1384	2697.2266	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	17,600	0.0971	0.0713	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2998.1971	2977.2713	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	0.1181	0.0878	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	0.1213	0.0903	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	0.1728	0.1314	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	0.2175	0.1674	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	0.2691	0.2095	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	0.3036	0.2378	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	0.4977	0.3999	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.0144	0.0101	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0038	0.0025	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0002	0.0001	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,202	62.2561	65.6683	0.0000	0.0000	200	0.00
Sep 2017	ZAUS	12.20 Put	1,000	101.5908	104.9291	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.26 Put	5,250	116.1810	119.3851	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.50 Put	1,125	190.2092	192.3326	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.60 Put	40	228.5635	229.9799	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Call	3,500	520.3147	543.2191	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	318.0842	317.6895	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	4,551	400.3909	420.5811	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	13,099	424.1909	421.5811	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.13 Call	250	350.2030	368.8443	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	510.3970	506.1183	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.30 Call	500	293.5523	310.1224	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Call	500	264.5233	279.8883	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	3,500	688.3233	680.8883	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.45 Call	4,375	251.1035	265.8711	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	6,020	238.3678	252.5514	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.63 Put	216,962	862.0540	851.9611	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	20,000	957.4296	946.2095	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	965.5130	954.2042	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.80 Call	10,000	174.2514	185.3923	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.94 Call	1,250	150.5568	160.5297	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	14.20 Call	90	115.1635	123.2114	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1356.6400	1341.7529	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.25 Call	150	109.4482	117.1638	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1445.5478	1430.0315	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.33 Call	3,000	100.6203	107.8480	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1579.8874	1563.5833	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	17,402	83.2614	89.6081	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.55 Call	1,125	78.7577	84.8648	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.72 Call	20,000	65.2315	70.5763	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	10,600	47.9599	52.2342	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	17.0694	18.8530	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	11.7662	12.9764	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.50 Call	10,000	10.7561	11.8549	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	8.2818	9.1062	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	6.6032	7.2696	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	6.3261	6.9693	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	1.4933	1.6832	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	1,000	82.1162	87.5311	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	400	123.8494	128.1305	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	175.6287	180.0054	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	233.4027	237.5897	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	11,916	268.1511	272.1247	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	329.2217	331.7844	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	499.1448	500.4777	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	565.7994	566.5751	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	600.8397	601.1150	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	618.8250	618.7963	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	705.8928	704.8998	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	738.1912	736.8432	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	10,316	471.9967	492.4227	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.91 Put	34,000	1099.7531	1094.5055	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1169.0070	1163.0970	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1575.2295	1566.6137	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	172.3591	183.2163	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	160.0967	170.3612	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	159.0295	169.2435	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	9,316	123.8684	132.2476	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	91.5378	97.8361	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	51.6837	56.6772	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	47.1286	52.1984	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	23.2231	26.2352	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	541.8281	543.3279	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	13.07 Put	113,476	578.7367	579.8936	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.38 Put	2,500	756.1284	755.5926	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	14.91 Call	8,395	328.0640	340.9782	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.11 Call	2,500	295.6880	307.7814	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	15.46 Call	3,867	247.4375	258.1937	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	11.00 Put	750	27.5196	30.0732	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.05 Put	750	597.4949	598.9213	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	936.6160	935.0011	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	16.38 Call	750	267.7824	277.6605	0.0000	0.0000	0	0.00	
			<u>1,755,036</u>					<u>200.00</u>	<u>0.00</u>	<u>34,667,879.00</u>
	Total		<u>3,387,262</u>					<u>322,504.00</u>	<u>4,158,088,613.70</u>	<u>179,504,920.00</u>
										<u>1,673,778,372,575.60</u>

Grand Total	3,960,013					346,372.00	4,555,910,895.60	238,832,027	2,292,958,734,261.70
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