



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-December-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.6793	14.6959	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.6874	14.7041	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.7090	14.7258	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.7949	14.8121	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.8087	14.8258	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	7	14.9167	14.9340	0.0000	0.0000	0	0.00		
			<u>2,470</u>					<u>0.00</u>	<u>0.00</u>	<u>108,466.00</u>	<u>1,385,382,713.60</u>
<b>Total</b>			<b>2,470</b>					<b>0.00</b>	<b>0.00</b>	<b>398,066.00</b>	<b>1,385,382,713.60</b>
<b>Future</b>											
Jan 2017	DAGB	Future	30	17.4301	17.4791	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	17.5356	17.5848	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	89	17.6498	17.6995	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.7461	17.7963	0.0000	0.0000	0	0.00		
			<u>240</u>					<u>0.00</u>	<u>0.00</u>	<u>51,175.00</u>	<u>838,214,092.60</u>
<b>Total</b>			<b>240</b>					<b>0.00</b>	<b>0.00</b>	<b>242,288.00</b>	<b>838,214,092.60</b>
<b>Future</b>											
Dec 2016	DAUS	Future	0	13.9505	14.0539	0.0000	0.0000	720	10,044,360.00		
Jan 2017	DAUS	Future	2,250	13.9680	14.0725	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	13.9911	14.0959	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	390	13.9976	14.1026	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,600	14.0108	14.1160	0.0000	0.0000	1,000	14,036,300.00		
Jan 2017	DAUS	Future	184	14.0207	14.1260	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	14.0306	14.1360	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	14.0421	14.1477	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	14.0504	14.1810	0.0000	0.0000	3,901	55,320,081.00		
Jan 2017	DAUS	Future	2,339	14.0532	14.1589	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	340	14.1000	14.2063	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	5,745	14.1271	14.2336	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Feb 2017	DAUS	Future	720	14.1298	14.2362	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,561	14.2121	14.3191	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.2416	14.3490	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	14.2604	14.3680	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.2685	14.3761	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.5131	14.6231	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.7652	14.8772	0.0000	0.0000	0	0.00		
			<b>22,403</b>					<b>5,621.00</b>	<b>79,400,741.00</b>	<b>4,668,286.00</b>	<b>52,783,761,332.00</b>
<b>Option</b>											
Jan 2017	DAUS	13.95 Put	2,000	224.6343	191.9388	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	2.9684	7.5217	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.28 Call	5,000	177.2534	225.9196	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	349.9637	306.6018	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	15.8538	23.3531	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.80 Put	1,000	211.4872	183.9575	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.41 Call	1,000	192.8980	239.4151	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.15 Put	210	397.8775	352.7018	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.07 Call	210	82.2557	106.2156	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	14.32 Put	1,500	547.4967	500.3605	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	15.03 Call	1,500	147.3103	181.5905	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	447.7967	411.3858	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	78.1773	91.9209	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.80 Put	1,000	396.7265	363.4791	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	539.5576	499.0011	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	15.06 Call	1,000	373.1514	416.3135	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	123.2928	142.1361	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	547.0764	510.1178	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	158.0349	174.1044	0.0000	0.0000	0	0.00		
			<b>24,420</b>					<b>0.00</b>	<b>0.00</b>	<b>10,306,147.00</b>	<b>0.00</b>
<b>Total</b>			<b>46,823</b>					<b>5,621.00</b>	<b>79,400,741.00</b>	<b>14,974,433.00</b>	<b>52,783,761,332.00</b>
<b>Future</b>											
Mar 2017	EUUS	Future	12	1.0487	1.0420	0.0000	0.0000	30	313,770.00		
Jun 2017	EUUS	Future	25,352	1.0538	1.0472	0.0000	0.0000	0	0.00		
			<b>25,364</b>					<b>30.00</b>	<b>313,770.00</b>	<b>392,248.00</b>	<b>4,415,824,742.00</b>
<b>Total</b>			<b>25,364</b>					<b>30.00</b>	<b>313,770.00</b>	<b>392,248.00</b>	<b>4,415,824,742.00</b>
<b>Future</b>											
Jun 2017	GBUS	Future	8,095	1.2443	1.2384	0.0000	0.0000	0	0.00		
			<b>8,095</b>					<b>0.00</b>	<b>0.00</b>	<b>12,533.00</b>	<b>157,724,647.00</b>
<b>Total</b>			<b>8,095</b>					<b>0.00</b>	<b>0.00</b>	<b>12,533.00</b>	<b>157,724,647.00</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>											
Mar 2017	ZAAD	Future	19,208	10.2617	10.3020	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	102	10.4291	10.4708	0.0000	0.0000	0	0.00		
			<u>19,310</u>					<u>0.00</u>	<u>0.00</u>	<u>3,040,827.00</u>	<u>25,475,821,030.10</u>
		<b>Total</b>	<b>19,310</b>					<b>0.00</b>	<b>0.00</b>	<b>3,073,204.00</b>	<b>25,475,821,030.10</b>
<b>Future</b>											
Mar 2017	ZACA	Future	229	10.5952	10.6626	0.0000	0.0000	0	0.00		
			<u>229</u>					<u>0.00</u>	<u>0.00</u>	<u>73,819.00</u>	<u>695,301,036.40</u>
		<b>Total</b>	<b>229</b>					<b>0.00</b>	<b>0.00</b>	<b>73,819.00</b>	<b>695,301,036.40</b>
<b>Future</b>											
Mar 2017	ZACR	Future	10	2.0152	2.0243	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,774.00</u>	<u>2,503,098,356.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109,774.00</b>	<b>2,503,098,356.00</b>
<b>Future</b>											
Mar 2017	ZAEU	Future	87,586	14.8533	14.8704	14.8427	14.8014	3,110	45,989,606.00		
Jun 2017	ZAEU	Future	79,717	15.2034	15.2218	0.0000	0.0000	4,185	63,531,229.50		
Sep 2017	ZAEU	Future	1,156	15.5384	15.5574	0.0000	0.0000	0	0.00		
			<u>168,459</u>					<u>7,295.00</u>	<u>109,520,835.50</u>	<u>9,907,271.00</u>	<u>137,132,304,413.10</u>
<b>Option</b>											
Mar 2017	ZAEU	14.30 Put	1,000	246.5604	252.9810	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.80 Call	500	518.1492	540.8358	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	168.5222	183.1291	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	17.17 Call	1,000	51.2401	59.6267	0.0000	0.0000	0	0.00		
			<u>3,180</u>					<u>0.00</u>	<u>0.00</u>	<u>4,789,001.00</u>	<u>0.00</u>
		<b>Total</b>	<b>171,639</b>					<b>7,295.00</b>	<b>109,520,835.50</b>	<b>14,696,272.00</b>	<b>137,132,304,413.10</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,396	13.9091	13.9261	0.0000	0.0000	0	0.00		
			<u>1,396</u>					<u>0.00</u>	<u>0.00</u>	<u>570,984.00</u>	<u>5,984,992,467.40</u>
		<b>Total</b>	<b>1,396</b>					<b>0.00</b>	<b>0.00</b>	<b>570,984.00</b>	<b>5,984,992,467.40</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	44,178	17.5826	17.6320	17.5829	17.5700	176	3,093,225.80		
Jun 2017	ZAGB	Future	32,002	17.9509	18.0018	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	17	18.2998	18.3518	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,698	18.6509	18.7040	0.0000	0.0000	0	0.00		
			<u>81,895</u>					<u>176.00</u>	<u>3,093,225.80</u>	<u>7,140,246.00</u>	<u>117,703,315,721.10</u>
<b>Option</b>											

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Mar 2017	ZAGB	17.00 Call	500	968.6038	1000.4291	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	18.50 Call	1,200	366.9504	382.1737	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	19.00 Call	600	262.1585	273.9050	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	21.00 Call	1,200	61.2455	65.3846	0.0000	0.0000	0	0.00	
			3,500					0.00	0.00	1,755,113.00
		<b>Total</b>	<b>85,395</b>					<b>176.00</b>	<b>3,093,225.80</b>	8,895,359.00
										117,703,315,721.10
<b>Future</b>										
Mar 2017	ZAHK	Future	15,930	1.8250	1.8374	0.0000	0.0000	0	0.00	
			15,930					0.00	0.00	94,970.00
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	94,970.00
										1,744,673,456.00
<b>Future</b>										
Mar 2017	ZAJY	Future	320	0.1212	0.1213	0.0000	0.0000	0	0.00	
Jun 2017	ZAJY	Future	3,761	0.1240	0.1242	0.0000	0.0000	0	0.00	
			4,081					0.00	0.00	911,196.00
		<b>Total</b>	<b>4,081</b>					<b>0.00</b>	<b>0.00</b>	911,196.00
										10,127,175,079.50
<b>Future</b>										
Sep 2017	ZAKS	Future	1,382	0.1354	0.1377	0.0000	0.0000	0	0.00	
			1,382					0.00	0.00	27,127.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	27,127.00
										372,831,350.00
<b>Future</b>										
Mar 2017	ZANZ	Future	58	9.7846	9.8237	0.0000	0.0000	0	0.00	
			58					0.00	0.00	144,158.00
		<b>Total</b>	<b>58</b>					<b>0.00</b>	<b>0.00</b>	144,158.00
										1,103,292,270.00
<b>Future</b>										
Mar 2017	ZASD	Future	36	9.8072	9.8629	0.0000	0.0000	0	0.00	
			36					0.00	0.00	8,736.00
		<b>Total</b>	<b>36</b>					<b>0.00</b>	<b>0.00</b>	8,736.00
										89,132,676.50
<b>Future</b>										
Mar 2017	ZATR	Future	83	3.9633	3.9869	0.0000	0.0000	0	0.00	
			83					0.00	0.00	360.00
		<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	360.00
										1,600,907.40
<b>Future</b>										
Mar 2017	ZAUM	Future	520	14.1641	14.2708	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	54	14.4270	14.5363	0.0000	0.0000	0	0.00	

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			574					0.00	0.00
									134,491.00
									152,447,676,290.00
		<b>Total</b>	<b>574</b>					<b>0.00</b>	<b>0.00</b>
									139,014.00
									152,447,676,290.00
<b>Future</b>									
Mar 2017	ZAUS	Future	455,138	14.1641	14.2708	14.2300	14.1475	31,422	445,701,503.60
Jun 2017	ZAUS	Future	202,441	14.4270	14.5363	14.4439	14.4439	6	86,727.40
Sep 2017	ZAUS	Future	5,842	14.6719	14.7832	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	15,492	14.9140	15.0274	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.1598	15.2769	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.4061	15.5267	0.0000	0.0000	0	0.00
			679,053					31,428.00	445,788,231.00
									127,860,500.00
									1,446,204,485,059.10
<b>Option</b>									
Mar 2017	ZAUS	12.20 Put	250	27.5606	26.9295	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	41.4850	39.9497	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	93.8279	83.9056	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	99.0333	88.6534	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	112.0220	100.5192	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	144.0684	129.9031	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	212.4600	192.0818	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	779.3419	860.7553	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	748.6066	828.6232	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	581.8710	653.0346	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	417.7710	382.2346	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	468.8484	430.2433	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	447.6599	507.5390	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	583.5599	536.7390	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	410.0837	466.7936	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	645.9837	595.9936	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	395.8642	451.3226	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	671.7642	620.5226	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	375.3706	428.9722	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	814.2246	756.6241	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	259.7883	301.4735	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	248.3816	288.6663	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	506	239.6134	278.8827	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	219.0156	255.8274	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1260.7683	1187.8684	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1369.3178	1293.6143	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	155.7698	184.3556	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	153.0149	181.2150	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1662.9552	1581.9002	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1698.2546	1616.4799	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	15.80 Call	180	115.6303	139.4999	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	95.7935	116.4239	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	77.9443	95.4736	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	60.0783	74.2896	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2633.6465	2538.7143	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	38.0678	47.8098	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	29.8242	37.7113	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	13.2692	18.4097	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	13.1155	18.3039	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	6.7352	10.4513	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	4.2204	6.7789	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.2859	0.5608	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	136.1541	124.8430	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	197.1181	179.8743	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	470.9227	436.2545	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	488.9073	453.3670	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	549.9305	511.5629	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	604.6077	563.8473	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	614.8448	573.6523	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	640.8273	598.5487	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	667.3645	624.0071	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	722.0769	676.5705	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	747.1073	807.1494	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1067.4797	1010.1475	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	458.9591	500.8174	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1508.2091	1439.0778	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	375.4806	411.2164	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1728.4806	1654.9164	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	361.9855	396.6842	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	360.0987	394.6565	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	333.7195	367.4112	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	315.8240	348.1868	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	298.9254	330.0010	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	289.2437	319.5681	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	223.9867	249.0177	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	115.4812	128.4071	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	95.6619	106.2094	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	49.7198	57.6567	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	187.1218	170.1497	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	254.2260	233.0749	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	380.2683	356.5682	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	508.1468	479.3356	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	13.76 Put	960	512.1339	483.1786	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	725.1850	684.4694	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	777.6701	735.2020	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.47 Put	150	859.7958	814.7300	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	481.8680	520.1633	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	410.6551	444.2978	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	379.5992	411.1232	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	375.1780	406.3968	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	266.7202	287.2173	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	410.1171	383.2614	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	663.4212	631.3539	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	703.7989	670.5356	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	731.4472	697.3945	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	746.2882	711.0398	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	914.0091	870.5242	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	930.5785	886.6003	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	671.5102	713.4409	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	616.1236	655.1062	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	16,000	559.2010	595.0467	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	552.3396	587.7977	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	547.2569	582.4269	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	540.5716	575.3665	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	426.7126	451.8835	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	626.8433	597.0500	0.0000	0.0000	0	0.00		
			<u>1,184,959</u>					<u>0.00</u>	<u>0.00</u>	<u>31,339,681.00</u>	<u>0.00</u>
	<b>Total</b>		<b>1,864,012</b>					<b>31,428.00</b>	<b>445,788,231.00</b>	<b>159,200,181.00</b>	<b>1,446,204,485,059.10</b>
	<b>Grand Total</b>		<b>2,247,127</b>					<b>44,550.00</b>	<b>638,116,803.30</b>	<b>211,803,346</b>	<b>1,996,967,172,100.70</b>