



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-December-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.3727	14.4951	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.3794	14.5024	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.4008	14.5298	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.4827	14.6118	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.4963	14.6255	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	7	14.6035	14.7281	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	16.8356	17.0464	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.9352	17.1471	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	89	17.0468	17.2546	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.1363	17.3499	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>											
Jan 2017	DAUS	Future	2,250	13.6847	13.8694	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	13.7016	13.8820	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	390	13.7068	13.8880	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,600	13.7173	13.9000	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.7251	13.9090	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.7330	13.9180	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	13.7434	13.9299	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.7513	13.9389	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.7539	13.9419	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	340	13.7981	13.9871	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	5,745	13.8240	14.0137	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	720	13.8266	14.0164	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 2017	DAUS	Future	1,583	13.9054	14.0952	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	40	13.9341	14.1246	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	1,450	13.9525	14.1433	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	70	13.9604	14.1513	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	14.2000	14.3945	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	14.4472	14.6446	0.0000	0.0000	0	0.00
			<u>22,425</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,668,308.00</u>
									<u>52,784,075,833.00</u>

Option

Jan 2017	DAUS	13.95 Put	2,000	350.8262	240.0628	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	1.4017	2.3764	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	63.8321	106.7780	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	499.6143	381.3526	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	4.9403	6.6369	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	167.4402	114.0194	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	309.1670	224.8593	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	83.8983	129.0912	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	20.4939	42.7544	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	551.1455	431.1647	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	26.7092	47.0415	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	715.9412	588.5140	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	74.4833	103.1011	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	251.0374	186.7130	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	75.8392	101.5497	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	333.8605	262.5347	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	125.9353	157.0144	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	563.2245	469.4864	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	45.3454	57.7078	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	361.8930	291.5819	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	500.7768	415.4171	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	667.4207	565.0692	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	263.0836	311.5760	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	163.3875	197.0960	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	77.6674	95.4696	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	400.3867	330.5804	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	197.1447	231.5282	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	431.5338	363.8630	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	231.6477	266.6364	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	659.5733	569.7506	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	117.6857	133.2593	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	457.3875	390.6561	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	254.4634	287.8898	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	483.3577	416.2285	0.0000	0.0000	0	0.00

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Aug 2017	DAUS	16.84 Call	60	281.3502	313.4553	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	504.1670	435.5253	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	302.3239	332.8905	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	523.2079	454.6131	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	323.8217	350.8091	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	542.9708	471.1916	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	343.4975	376.7749	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	551.4647	483.9440	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	370.7243	393.0216	0.0000	0.0000	0	0.00
			25,860					0.00	0.00
		<b>Total</b>	<b>48,285</b>					<b>0.00</b>	<b>0.00</b>
									10,307,587.00
									14,975,895.00
									52,784,075,833.00
<b>Future</b>									
Mar 2017	EUUS	Future	12	1.0492	1.0441	0.0000	0.0000	0	0.00
Jun 2017	EUUS	Future	25,352	1.0545	1.0493	0.0000	0.0000	0	0.00
			25,364					0.00	0.00
		<b>Total</b>	<b>25,364</b>					<b>0.00</b>	<b>0.00</b>
									392,248.00
									4,415,824,742.00
<b>Future</b>									
Jun 2017	GBUS	Future	8,095	1.2282	1.2266	0.0000	0.0000	0	0.00
			8,095					0.00	0.00
		<b>Total</b>	<b>8,095</b>					<b>0.00</b>	<b>0.00</b>
									12,533.00
									157,724,647.00
<b>Future</b>									
Mar 2017	ZAAD	Future	18,974	9.9596	10.0572	10.0550	9.9700	199	1,989,581.00
Jun 2017	ZAAD	Future	102	10.1204	10.2199	0.0000	0.0000	0	0.00
Sep 2017	ZAAD	Future	25	10.2736	10.3745	0.0000	0.0000	0	0.00
			19,101					199.00	1,989,581.00
		<b>Total</b>	<b>19,101</b>					<b>199.00</b>	<b>1,989,581.00</b>
									3,041,458.00
									25,482,179,113.80
<b>Future</b>									
Mar 2017	ZACA	Future	237	10.2451	10.3606	0.0000	0.0000	0	0.00
			237					0.00	0.00
		<b>Total</b>	<b>237</b>					<b>0.00</b>	<b>0.00</b>
									73,979.00
									696,987,436.40
<b>Future</b>									
Mar 2017	ZACR	Future	10	1.9546	1.9825	0.0000	0.0000	0	0.00
			10					0.00	0.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>
									109,774.00
									2,503,098,356.00

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Mar 2017	ZAEU	Future	87,433	14.5411	14.6685	14.6129	14.5735	280	4,091,695.50		
Jun 2017	ZAEU	Future	79,737	14.8843	15.0137	0.0000	0.0000	0	0.00		
Sep 2017	ZAEU	Future	1,168	15.2122	15.3457	15.2879	15.2879	25	382,197.50		
			<u>168,338</u>					<u>305.00</u>	<u>4,473,893.00</u>	<u>9,907,880.00</u>	<u>137,141,301,834.30</u>
<b>Option</b>											
Mar 2017	ZAEU	14.30 Put	1,000	335.2157	287.0832	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.80 Call	500	348.4860	401.1079	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	95.7880	110.2961	0.0000	0.0000	680	0.00		
Mar 2017	ZAEU	17.17 Call	1,000	22.8362	26.6243	0.0000	0.0000	0	0.00		
			<u>3,180</u>					<u>680.00</u>	<u>0.00</u>	<u>4,789,681.00</u>	<u>0.00</u>
	<b>Total</b>		<b>171,518</b>					<b>985.00</b>	<b>4,473,893.00</b>	<b>14,697,561.00</b>	<b>137,141,301,834.30</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	13.5788	13.7076	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571,107.00</u>	<u>5,986,703,557.30</u>
	<b>Total</b>		<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571,107.00</b>	<b>5,986,703,557.30</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	44,193	16.9819	17.1921	17.1465	17.0050	198	3,382,322.90		
Jun 2017	ZAGB	Future	32,002	17.3373	17.5514	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	17	17.6752	17.8951	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,698	18.0142	18.2376	0.0000	0.0000	0	0.00		
			<u>81,910</u>					<u>198.00</u>	<u>3,382,322.90</u>	<u>7,140,766.00</u>	<u>117,712,269,033.60</u>
<b>Option</b>											
Mar 2017	ZAGB	17.00 Call	500	605.4594	713.4011	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	200.9913	243.6464	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	134.5142	167.8198	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	35.7069	39.2139	0.0000	0.0000	0	0.00		
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1,755,113.00</u>	<u>0.00</u>
	<b>Total</b>		<b>85,410</b>					<b>198.00</b>	<b>3,382,322.90</b>	<b>8,895,879.00</b>	<b>117,712,269,033.60</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.7873	1.8111	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>94,970.00</u>	<u>1,744,673,456.00</u>
	<b>Total</b>		<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	<b>94,970.00</b>	<b>1,744,673,456.00</b>
<b>Future</b>											
Mar 2017	ZAJY	Future	320	0.1191	0.1198	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1219	0.1226	0.0000	0.0000	0	0.00		
			<u>4,081</u>					<u>0.00</u>	<u>0.00</u>	<u>911,196.00</u>	<u>10,127,175,079.50</u>
	<b>Total</b>		<b>4,081</b>					<b>0.00</b>	<b>0.00</b>	<b>911,196.00</b>	<b>10,127,175,079.50</b>

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<b>Future</b>	Sep 2017 ZAKS	Future	1,382	0.1334	0.1356	0.0000	0.0000	0	0.00	
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27,127.00</u>
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	<b>27,127.00</b>
<b>Future</b>	Mar 2017 ZANZ	Future	238	9.5973	9.6750	0.0000	0.0000	0	0.00	
			<u>238</u>					<u>0.00</u>	<u>0.00</u>	<u>144,338.00</u>
		<b>Total</b>	<b>238</b>					<b>0.00</b>	<b>0.00</b>	<b>164,338.00</b>
<b>Future</b>	Mar 2017 ZASD	Future	36	9.5475	9.6707	0.0000	0.0000	0	0.00	
			<u>36</u>					<u>0.00</u>	<u>0.00</u>	<u>8,736.00</u>
		<b>Total</b>	<b>36</b>					<b>0.00</b>	<b>0.00</b>	<b>8,736.00</b>
<b>Future</b>	Mar 2017 ZATR	Future	83	3.8645	3.9015	0.0000	0.0000	0	0.00	
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>360.00</u>
		<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	<b>360.00</b>
<b>Future</b>	Mar 2017 ZAUM	Future	520	13.8598	14.0494	0.0000	0.0000	0	0.00	
	Jun 2017 ZAUM	Future	54	14.1156	14.3089	0.0000	0.0000	0	0.00	
			<u>574</u>					<u>0.00</u>	<u>0.00</u>	<u>134,491.00</u>
		<b>Total</b>	<b>574</b>					<b>0.00</b>	<b>0.00</b>	<b>139,014.00</b>
<b>Future</b>	Mar 2017 ZAUS	Future	451,037	13.8598	14.0494	13.9550	13.8450	11,722	162,945,738.20	
	Jun 2017 ZAUS	Future	202,466	14.1156	14.3089	14.1200	14.1200	14	198,465.00	
	Sep 2017 ZAUS	Future	5,862	14.3560	14.5523	14.3900	14.3500	20	287,400.00	
	Dec 2017 ZAUS	Future	15,492	14.5916	14.7913	0.0000	0.0000	0	0.00	
	Mar 2018 ZAUS	Future	70	14.8304	15.0317	0.0000	0.0000	0	0.00	
	Jun 2018 ZAUS	Future	70	15.0700	15.2723	0.0000	0.0000	0	0.00	
			<u>674,997</u>					<u>11,756.00</u>	<u>163,431,603.20</u>	<u>127,899,679.00</u>
<b>Option</b>	Mar 2017 ZAUS	12.20 Put	250	31.0726	24.7028	0.0000	0.0000	0	0.00	
	Mar 2017 ZAUS	12.50 Put	1,500	47.9379	37.4458	0.0000	0.0000	0	0.00	
	Mar 2017 ZAUS	13.00 Put	95,797	129.4322	94.3319	0.0000	0.0000	0	0.00	
	Mar 2017 ZAUS	13.03 Put	1,000	136.4082	99.7874	0.0000	0.0000	0	0.00	
	Mar 2017 ZAUS	13.10 Put	4,800	153.7431	113.4339	0.0000	0.0000	0	0.00	
	Mar 2017 ZAUS	13.25 Put	100	197.3969	147.2850	0.0000	0.0000	0	0.00	

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Mar 2017	ZAUS	13.50 Put	2,000	288.6063	221.8184	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	563.9147	677.3856	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	537.5565	647.9001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	401.5777	489.7658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	541.7777	440.3658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	604.4067	495.7811	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	298.6067	368.1535	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	738.8067	618.7535	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	270.0147	334.2813	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	810.2147	684.8813	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	259.3047	321.5454	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	839.5047	712.1454	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	243.9791	303.2718	0.0000	0.0000	23,000	0.00
Mar 2017	ZAUS	14.65 Put	100	999.6931	862.3215	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	160.7088	202.3769	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	152.7055	192.5914	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	506	146.5911	185.1026	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	132.3611	167.6182	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1486.1317	1327.9417	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1600.5407	1440.1487	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	87.5561	114.8511	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	85.5812	112.4627	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1908.2540	1741.7099	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1945.1902	1777.9489	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	60.6446	81.9956	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	48.1120	66.4141	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	37.2576	52.7055	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	26.8940	39.3462	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2912.8821	2730.9891	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	20.9744	24.4883	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	19.3608	19.5979	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	10.5023	8.7313	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	10.3817	8.6225	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	5.3694	4.2062	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	3.3860	2.5423	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.2421	0.1400	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	176.2801	140.2571	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	249.7376	202.9401	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	576.4263	491.1907	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	596.8288	509.9022	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	665.7193	573.3546	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	727.0909	630.1574	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	14.13 Put	17,600	738.6769	640.7867	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	768.0254	667.7554	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	797.9183	695.2925	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	859.2825	752.1930	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	583.8753	663.4298	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1239.2256	1111.0108	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	347.6014	396.9835	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1712.9816	1566.5358	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	278.3157	321.2335	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1942.7157	1792.3335	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	267.0414	308.3683	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	265.4680	306.5741	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	244.4602	282.5542	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	230.5291	266.6029	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	217.4402	251.5926	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	209.9689	243.0149	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	160.1953	185.7093	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	82.1719	95.5890	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	61.1741	77.8703	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	28.0724	36.9480	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	245.2670	197.9995	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	321.6330	267.3820	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	458.1436	393.3367	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	605.7582	525.1004	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	610.5418	529.2093	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	851.4970	751.7659	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	909.0999	805.8036	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	998.6544	890.2947	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	385.3897	425.5622	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	326.2053	360.0037	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	300.5785	331.5804	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	296.9388	327.5437	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	214.3548	231.6719	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	490.8072	428.3077	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	774.8208	685.4853	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	821.7102	727.8368	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	853.7255	757.8013	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	869.9569	773.0116	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1052.0816	944.5826	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1069.9712	961.5211	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	561.9523	607.3926	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	514.2516	555.3245	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	17.13	Call	16,000	465.4511	502.0180	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17	Call	16,000	459.5842	495.6056	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20	Call	16,000	455.2401	490.8612	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24	Call	33,000	449.5339	484.6188	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06	Call	2,055	359.4074	381.2028	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64	Put	70,530	716.9498	653.9803	0.0000	0.0000	0	0.00
				<u>1,207,959</u>					<u>23,000.00</u>	<u>0.00</u>
	<b>Total</b>			<b>1,882,956</b>					<b>34,756.00</b>	<b>163,431,603.20</b>
										<b>159,262,360.00</b>
										<b>1,446,757,949,488.10</b>

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<b>Grand Total</b>	<b>2,267,366</b>	<b>36,138.00</b>	<b>173,277,400.10</b>	<b>211,869,890</b>	<b>1,997,550,392,538.00</b>
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