



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.4115	14.4672	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4167	14.4726	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.4358	14.4928	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.5176	14.5753	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.5309	14.5888	0.0000	0.0000	12	174,462.00		
Mar 2017	DAEU	Future	8	14.6377	14.6967	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.6852	14.7449	0.0000	0.0000	2	29,490.00		
			<u>2,516</u>					<u>14.00</u>	<u>203,952.00</u>	<u>108 536.00</u>	<u>1 386 411 889.20</u>
<b>Total</b>			<b>2,516</b>					<b>14.00</b>	<b>203,952.00</b>	<b>398 136.00</b>	<b>1 386 411 889.20</b>
<b>Future</b>											
Jan 2017	DAGB	Future	30	16.6912	16.4950	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.7910	16.5942	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.9010	16.7036	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.9492	16.7520	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.9926	16.7951	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	17.0031	16.8056	0.0000	0.0000	0	0.00		
			<u>453</u>					<u>0.00</u>	<u>0.00</u>	<u>51 438.00</u>	<u>842 680 503.40</u>
<b>Total</b>			<b>453</b>					<b>0.00</b>	<b>0.00</b>	<b>242 551.00</b>	<b>842 680 503.40</b>
<b>Future</b>											
Jan 2017	DAUS	Future	0	13.4460	13.6299	0.0000	0.0000	2,200	29,625,600.00		
Jan 2017	DAUS	Future	184	13.4484	13.6320	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.4544	13.6384	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	450	13.4625	13.6475	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.4703	13.6555	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.4729	13.6582	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	487	13.5174	13.7036	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	700	13.5329	13.7194	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.5355	13.7220	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>		
Feb 2017	DAUS	Future	2,815	13.5430	13.7297	0.0000	0.0000	3,600	48,756,780.00		
Feb 2017	DAUS	Future	712	13.5456	13.7323	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,019	13.6238	13.8119	0.0000	0.0000	17	233,690.50		
Apr 2017	DAUS	Future	40	13.6514	13.8401	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	394	13.6564	13.8452	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.6690	13.8580	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.6766	13.8657	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,580	13.6942	13.8837	0.0000	0.0000	600	8,267,400.00		
Jul 2017	DAUS	Future	70	13.9054	14.0989	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.1427	14.3962	0.0000	0.0000	0	0.00		
			<u>23,535</u>					<u>6,417.00</u>	<u>86,883,470.50</u>	<u>4 693 824.00</u>	<u>53 133 764 953.90</u>

Option

Jan 2017	DAUS	14.28 Call	5,000	0.5384	3.0966	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	652.5720	492.0338	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	0.0779	0.2728	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	16.5860	52.3531	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	182.0410	111.8308	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	389.0443	270.0095	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	7.2308	18.0076	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	2.2419	3.4557	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	702.1690	551.9239	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	5.1634	5.3526	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	39,000	342.2616	0.0000	0.0000	0.0000	78,000	0.00
Feb 2017	DAUS	14.32 Put	1,500	876.8144	728.7410	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	19.8123	33.0310	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	300.4655	223.5147	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	22.9341	36.1978	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	388.0809	310.9610	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	59.9319	79.7143	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	471.7787	576.4425	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	422.8269	517.4824	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	657.3749	551.5477	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	18.0701	29.1152	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	412.2700	339.3010	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	576.5112	483.6439	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	771.7273	660.8529	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	157.6709	196.0690	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	91.2929	115.7381	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	40.1998	52.8235	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	453.1108	380.8065	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	120.0398	147.4463	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	485.4568	414.6005	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2017	DAUS	16.24 Call	60	149.5362	179.7865	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	739.5703	647.0124	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	80.7006	94.2388	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	509.8624	439.0136	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	169.4879	200.4479	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	531.4653	460.9978	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	193.6338	223.6626	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	548.2407	479.8958	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	216.7118	242.6616	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	563.2998	467.7933	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	236.6665	279.1190	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	577.6018	382.7246	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	262.3762	374.5145	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	588.4638	332.0270	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	278.6052	447.1379	0.0000	0.0000	0	0.00		
			<u>94,129</u>					<u>78,000.00</u>	<u>0.00</u>	<u>10 418 856.00</u>	<u>0.00</u>
	<b>Total</b>		<b>117,664</b>					<b>84,417.00</b>	<b>86,883,470.50</b>	15 112 680.00	53 133 764 953.90
<b>Future</b>											
Mar 2017	EUUS	Future	733	1.0733	1.0630	0.0000	0.0000	10	107,260.00		
Jun 2017	EUUS	Future	25,352	1.0788	1.0684	0.0000	0.0000	0	0.00		
			<u>26,085</u>					<u>10.00</u>	<u>107,260.00</u>	<u>393 039.00</u>	<u>4 424 130 326.00</u>
	<b>Total</b>		<b>26,085</b>					<b>10.00</b>	<b>107,260.00</b>	393 039.00	4 424 130 326.00
<b>Future</b>											
Mar 2017	GBUS	Future	10	1.2399	1.2087	1.2320	1.2320	10	123,200.00		
Jun 2017	GBUS	Future	8,095	1.2431	1.2119	0.0000	0.0000	0	0.00		
			<u>8,105</u>					<u>10.00</u>	<u>123,200.00</u>	<u>12 543.00</u>	<u>157 847 847.00</u>
	<b>Total</b>		<b>8,105</b>					<b>10.00</b>	<b>123,200.00</b>	12 543.00	157 847 847.00
<b>Future</b>											
Mar 2017	ZAAD	Future	22,282	10.2437	10.2748	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	124	10.4069	10.4392	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.5610	10.5939	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	33	10.7151	11.2682	0.0000	0.0000	0	0.00		
			<u>22,664</u>					<u>0.00</u>	<u>0.00</u>	<u>3 047 789.00</u>	<u>25 546 842 021.90</u>
	<b>Total</b>		<b>22,664</b>					<b>0.00</b>	<b>0.00</b>	3 080 166.00	25 546 842 021.90
<b>Future</b>											
Mar 2017	ZACA	Future	69	10.4182	10.4767	0.0000	0.0000	168	1,749,736.80		
			<u>69</u>					<u>168.00</u>	<u>1,749,736.80</u>	<u>74 147.00</u>	<u>698 737 173.20</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>	
		<b>Total</b>	<b>69</b>					<b>168.00</b>	<b>1,749,736.80</b>	74 147.00 698 737 173.20
<b>Future</b>										
	Mar 2017 ZACR	Future	10	1.9834	1.9875	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	109 774.00 2 503 098 356.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	109 774.00 2 503 098 356.00
<b>Future</b>										
	Mar 2017 ZAEU	Future	85,938	14.5741	14.6324	14.5843	14.5350	12	174,765.10	
	Jun 2017 ZAEU	Future	80,086	14.9141	14.9761	0.0000	0.0000	0	0.00	
	Sep 2017 ZAEU	Future	1,396	15.2380	15.3028	15.2900	15.2900	5	76,500.00	
	Dec 2017 ZAEU	Future	154	15.5706	16.3912	0.0000	0.0000	0	0.00	
			<u>167,574</u>					<u>17.00</u>	<u>251,265.10</u>	9 931 109.00 137 484 556 028.80
<b>Option</b>										
	Mar 2017 ZAEU	13.69 Put	1,000	78.1009	77.1220	0.0000	0.0000	0	0.00	
	Mar 2017 ZAEU	16.00 Call	680	64.4501	72.2444	0.0000	0.0000	0	0.00	
			<u>1,680</u>					<u>0.00</u>	<u>0.00</u>	4 794 181.00 0.00
		<b>Total</b>	<b>169,254</b>					<b>17.00</b>	<b>251,265.10</b>	14 725 290.00 137 484 556 028.80
<b>Future</b>										
	Mar 2017 ZAFR	Future	1,356	13.6138	13.6600	0.0000	0.0000	0	0.00	
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	571 293.00 5 989 255 421.50
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	571 293.00 5 989 255 421.50
<b>Future</b>										
	Mar 2017 ZAGB	Future	51,196	16.8359	16.6387	16.8692	16.5050	2,471	41,275,455.10	
	Jun 2017 ZAGB	Future	32,002	17.1852	16.9867	17.2189	16.8636	7	120,067.60	
	Sep 2017 ZAGB	Future	462	17.5159	17.3149	0.0000	0.0000	0	0.00	
	Dec 2017 ZAGB	Future	5,755	17.8509	18.4978	0.0000	0.0000	0	0.00	
			<u>89,415</u>					<u>2,478.00</u>	<u>41,395,522.70</u>	7 155 854.00 117 966 276 985.10
<b>Option</b>										
	Mar 2017 ZAGB	17.00 Call	500	456.8024	384.4958	0.0000	0.0000	0	0.00	
	Mar 2017 ZAGB	18.50 Call	1,200	119.7507	97.0033	0.0000	0.0000	0	0.00	
	Mar 2017 ZAGB	19.00 Call	600	71.2897	56.9422	0.0000	0.0000	0	0.00	
	Mar 2017 ZAGB	21.00 Call	1,200	18.6985	18.9154	0.0000	0.0000	0	0.00	
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	1 755 113.00 0.00
		<b>Total</b>	<b>92,915</b>					<b>2,478.00</b>	<b>41,395,522.70</b>	8 910 967.00 117 966 276 985.10
<b>Future</b>										
	Mar 2017 ZAHK	Future	15,930	1.7518	1.7760	0.0000	0.0000	0	0.00	
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	95 070.00 1 746 455 456.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	95 070.00	1 746 455 456.00
<b>Future</b>											
	Mar 2017 ZAJY	Future	341	0.1204	0.1210	0.0000	0.0000	0	0.00		
	Jun 2017 ZAJY	Future	3,761	0.1232	0.1238	0.0000	0.0000	0	0.00		
			<u>4,102</u>					<u>0.00</u>	<u>0.00</u>	911 217.00	10 127 425 727.10
		<b>Total</b>	<b>4,102</b>					<b>0.00</b>	<b>0.00</b>	911 217.00	10 127 425 727.10
<b>Future</b>											
	Sep 2017 ZAKS	Future	1,382	0.1298	0.1297	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	27 127.00	372 831 350.00
		<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	9.7668	9.7638	0.0000	0.0000	0	0.00		
			<u>58</u>					<u>0.00</u>	<u>0.00</u>	144 338.00	1 105 027 470.00
		<b>Total</b>	<b>58</b>					<b>0.00</b>	<b>0.00</b>	164 338.00	1 105 027 470.00
<b>Future</b>											
	Mar 2017 ZASD	Future	35	9.5860	9.6330	0.0000	0.0000	0	0.00		
			<u>35</u>					<u>0.00</u>	<u>0.00</u>	9 491.00	96 383 934.50
		<b>Total</b>	<b>35</b>					<b>0.00</b>	<b>0.00</b>	9 491.00	96 383 934.50
<b>Future</b>											
	Mar 2017 ZATR	Future	83	3.5542	3.5911	0.0000	0.0000	0	0.00		
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	360.00	1 600 907.40
		<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	493	13.5784	13.7657	13.6935	13.6200	26	35,419,350.00		
	Jun 2017 ZAUM	Future	44	13.8249	14.0169	13.8701	13.8696	11	15,256,810.00		
			<u>537</u>					<u>37.00</u>	<u>50,676,160.00</u>	134 633.00	152 642 730 950.00
		<b>Total</b>	<b>537</b>					<b>37.00</b>	<b>50,676,160.00</b>	139 156.00	152 642 730 950.00
<b>Future</b>											
	Mar 2017 ZAUS	Future	441,997	13.5784	13.7657	13.7155	13.5600	62,731	855,451,075.80		
	Jun 2017 ZAUS	Future	200,965	13.8249	14.0169	13.9253	13.8350	4,396	64,037,413.30		
	Sep 2017 ZAUS	Future	6,302	14.0544	14.2495	14.1900	14.0608	1,028	14,502,158.00		
	Dec 2017 ZAUS	Future	15,492	14.2830	15.1804	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	14.5112	15.5927	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	14.7395	15.5595	0.0000	0.0000	0	0.00		

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			664,896					68,155.00	933,990,647.10
									128 218 546.00
									1 451 154 064 524.80
Option									
Mar 2017	ZAUS	12.20 Put	250	19.5699	17.5558	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	45.8295	31.8863	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	143.9779	104.4739	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	152.8403	111.1209	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	174.9461	128.3748	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	210.0635	156.5191	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	229.2124	172.0568	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	233.1719	175.2837	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	341.1018	265.0481	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	352.1811	449.0655	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	332.2526	423.9274	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	232.1984	301.0393	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	653.7984	535.3393	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	727.1056	602.2660	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	160.5386	211.5209	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	882.1386	745.8209	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	141.7644	187.6497	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	963.3644	821.9497	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	134.8697	178.8343	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	996.4697	853.1343	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	125.1378	166.3377	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	107.7124	143.8198	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	77.8555	104.7883	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	74.9212	101.0266	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	70.0266	95.0544	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	66.3354	90.5354	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	57.9146	80.1665	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1700.1131	1532.0663	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1822.2177	1651.1624	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	34.4672	48.3140	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	33.5368	47.0159	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2147.1092	1970.0727	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2185.7525	2008.1645	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	22.2533	31.1880	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	16.9505	23.6934	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	12.5909	17.5101	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	9.7644	11.9293	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3179.6098	2994.4224	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	6.6689	8.7322	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	5.4188	7.4243	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	ZAUS	18.43 Call	90	1.1910	2.6353	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	1.1713	2.5958	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.4505	1.0935	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.2306	0.5963	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0049	0.0182	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	188.0296	156.5519	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	271.3518	228.2308	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	650.5142	562.4847	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	673.9275	583.5288	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	752.6989	654.6813	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	822.4315	719.4359	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	835.4040	731.5177	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	868.2165	762.1286	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	901.5622	793.3107	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	486.7234	569.1892	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	969.8163	857.3408	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	415.2719	487.9541	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1388.3175	1253.9843	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	232.6568	278.1517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1892.8615	1743.8647	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	181.1841	217.8763	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2136.2841	1980.9763	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	173.1047	208.3675	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	171.9839	207.0456	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	157.0758	189.4518	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	147.2899	177.8733	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	138.1677	167.0587	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	132.9940	160.9170	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	101.4348	120.5890	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	51.4608	66.5178	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	34.5689	46.5106	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	14.3599	20.1890	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	266.2953	226.4543	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	343.7834	299.2240	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	496.5345	435.1363	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	667.9111	587.5758	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	673.1939	592.4570	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	938.3217	839.2434	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1001.3682	898.5823	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1099.2304	991.1494	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	274.1662	314.0133	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	228.8162	262.3962	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	17.00 Call	650	211.9819	240.3153	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	209.7307	237.1948	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	3,099	152.9658	170.9413	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	523.5000	295.6209	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	839.3034	517.4377	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	890.2253	555.1947	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	924.9516	581.1840	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	942.5463	594.4276	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1138.2361	745.4013	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1157.3432	760.3780	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	424.8541	706.2068	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	385.9752	645.1244	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	346.6223	578.9921	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	342.2718	571.0193	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	339.3207	565.1131	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	335.4523	557.3519	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	269.4532	421.9374	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	748.9718	527.0795	0.0000	0.0000	0	0.00	
			<u>1,217,715</u>					<i>0.00</i>	<i>0.00</i>	<i>31 374 430.00</i>
		<b>Total</b>	<b>1,882,611</b>					<b>68,155.00</b>	<b>933,990,647.10</b>	<b>159 592 976.00</b>
		<b>Grand Total</b>	<b>2,345,829</b>					<b>155,306.00</b>	<b>1 115 381 214.20</b>	<b>212,388,945</b>
										<b>2,003,180,686,286.70</b>