



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2017	DAEU	Future	349	14.4257	14.4115	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4293	14.4167	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.4436	14.4358	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.5334	14.5176	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.5468	14.5309	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.6548	14.6377	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.7027	14.6852	0.0000	0.0000	0	0.00		
			<u>2,516</u>					<u>0.00</u>	<u>0.00</u>	<u>108 536.00</u>	<u>1 386 411 889.20</u>
Total			2,516					0.00	0.00	398 136.00	1 386 411 889.20
Future											
Jan 2017	DAGB	Future	30	16.6413	16.6912	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.7494	16.7910	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.8605	16.9010	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.9089	16.9492	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.9526	16.9926	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.9631	17.0031	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>
Total			453					0.00	0.00	242 551.00	842 680 503.40
Future											
Jan 2017	DAUS	Future	184	13.4936	13.4484	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.4972	13.4544	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	450	13.5033	13.4625	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.5082	13.4703	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.5111	13.4729	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	487	13.5605	13.5174	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	700	13.5772	13.5329	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.5798	13.5355	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.5875	13.5430	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	712	13.5900	13.5456	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,019	13.6695	13.6238	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.6975	13.6514	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	394	13.7026	13.6564	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.7154	13.6690	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.7230	13.6766	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,580	13.7407	13.6942	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.9536	13.9054	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.1903	14.1427	0.0000	0.0000	0	0.00		
			<u>23,535</u>					<u>0.00</u>	<u>0.00</u>	<u>4 693 824.00</u>	<u>53 133 764 953.90</u>

Option

Jan 2017	DAUS	14.10 Put	1,000	609.8886	652.5720	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	0.0285	0.0779	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	18.5120	16.5860	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	152.9944	182.0410	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	353.3751	389.0443	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	5.8548	7.2308	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	1.2152	2.2419	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	665.7847	702.1690	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	2.6817	5.1634	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	39,000	308.7511	342.2616	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	835.2325	876.8144	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	19.7607	19.8123	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	271.6611	300.4655	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	23.1849	22.9341	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	362.1086	388.0809	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	62.0191	59.9319	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	487.6774	471.7787	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	436.0219	422.8269	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	622.1605	657.3749	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	18.0677	18.0701	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	384.4780	412.2700	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	543.2081	576.5112	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	734.8925	771.7273	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	160.6817	157.6709	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	93.0168	91.2929	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	40.9659	40.1998	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	427.5609	453.1108	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	122.8525	120.0398	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	461.6151	485.4568	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	153.2057	149.5362	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	710.1715	739.5703	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jul 2017	DAUS	17.98 Call	1,000	79.8827	80.7006	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	487.4132	509.8624	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	173.7388	169.4879	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	510.5838	531.4653	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	198.0179	193.6338	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	528.6894	548.2407	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	221.6104	216.7118	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	543.9845	563.2998	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	241.8309	236.6665	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	560.0144	577.6018	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	269.9279	262.3762	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	572.5100	588.4638	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	285.0872	278.6052	0.0000	0.0000	0	0.00	
			<u>89,129</u>					<u>0.00</u>	<u>0.00</u>	<u>10 418 856.00</u>
	Total		112,664					0.00	0.00	15 112 680.00
										53 133 764 953.90
Future										
Mar 2017	EUUS	Future	733	1.0710	1.0733	0.0000	0.0000	0	0.00	
Jun 2017	EUUS	Future	25,352	1.0764	1.0788	0.0000	0.0000	0	0.00	
			<u>26,085</u>					<u>0.00</u>	<u>0.00</u>	<u>393 039.00</u>
	Total		26,085					0.00	0.00	4 424 130 326.00
										393 039.00
Future										
Mar 2017	GBUS	Future	10	1.2328	1.2399	0.0000	0.0000	0	0.00	
Jun 2017	GBUS	Future	8,095	1.2360	1.2431	0.0000	0.0000	0	0.00	
			<u>8,105</u>					<u>0.00</u>	<u>0.00</u>	<u>12 543.00</u>
	Total		8,105					0.00	0.00	157 847 847.00
										12 543.00
Future										
Mar 2017	ZAAD	Future	22,282	10.2902	10.2437	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	125	10.4551	10.4069	10.4780	10.4780	1	10,478.00	
Sep 2017	ZAAD	Future	225	10.6092	10.5610	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.7638	10.7151	0.0000	0.0000	0	0.00	
			<u>22,665</u>					<u>1.00</u>	<u>10,478.00</u>	<u>3 047 790.00</u>
	Total		22,665					1.00	10,478.00	25 546 852 499.90
										3 080 167.00
Future										
Mar 2017	ZACA	Future	69	10.4215	10.4182	0.0000	0.0000	0	0.00	
			<u>69</u>					<u>0.00</u>	<u>0.00</u>	<u>74 147.00</u>
	Total		69					0.00	0.00	698 737 173.20
										74 147.00

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Future											
Mar 2017	ZACR	Future	10	1.9807	1.9834	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>
		Total	10					0.00	0.00	109 774.00	2 503 098 356.00
Future											
Mar 2017	ZAEU	Future	85,938	14.5906	14.5741	14.7098	14.6094	43	630,422.60		
Jun 2017	ZAEU	Future	80,086	14.9328	14.9141	0.0000	0.0000	0	0.00		
Sep 2017	ZAEU	Future	1,396	15.2581	15.2380	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	154	15.5910	15.5706	0.0000	0.0000	0	0.00		
			<u>167,574</u>					<u>43.00</u>	<u>630,422.60</u>	<u>9 931 152.00</u>	<u>137 485 186 451.40</u>
Option											
Mar 2017	ZAEU	13.69 Put	1,000	70.7164	78.1009	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	62.6240	64.4501	0.0000	0.0000	0	0.00		
			<u>1,680</u>					<u>0.00</u>	<u>0.00</u>	<u>4 794 181.00</u>	<u>0.00</u>
		Total	169,254					43.00	630,422.60	14 725 333.00	137 485 186 451.40
Future											
Mar 2017	ZAFR	Future	1,356	13.6336	13.6138	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571 293.00</u>	<u>5 989 255 421.50</u>
		Total	1,356					0.00	0.00	571 293.00	5 989 255 421.50
Future											
Mar 2017	ZAGB	Future	51,196	16.7949	16.8359	16.9002	16.8317	460	7,763,643.60		
Jun 2017	ZAGB	Future	32,002	17.1459	17.1852	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	462	17.4756	17.5159	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	17.8094	17.8509	0.0000	0.0000	0	0.00		
			<u>89,415</u>					<u>460.00</u>	<u>7,763,643.60</u>	<u>7 156 314.00</u>	<u>117 974 040 628.70</u>
Option											
Mar 2017	ZAGB	17.00 Call	500	432.6069	456.8024	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	110.3454	119.7507	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	64.2231	71.2897	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	17.4488	18.6985	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>
		Total	92,915					460.00	7,763,643.60	8 911 427.00	117 974 040 628.70
Future											
Mar 2017	ZAHK	Future	15,930	1.7576	1.7518	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>95 070.00</u>	<u>1 746 455 456.00</u>
		Total	15,930					0.00	0.00	95 070.00	1 746 455 456.00

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Future											
Mar 2017	ZAJY	Future	341	0.1204	0.1204	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1233	0.1232	0.0000	0.0000	0	0.00		
			<u>4,102</u>					<u>0.00</u>	<u>0.00</u>	<u>911 217.00</u>	<u>10 127 425 727.10</u>
		Total	4,102					0.00	0.00	911 217.00	10 127 425 727.10
Future											
Sep 2017	ZAKS	Future	1,382	0.1291	0.1298	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27 127.00</u>	<u>372 831 350.00</u>
		Total	1,382					0.00	0.00	27 127.00	372 831 350.00
Future											
Mar 2017	ZANZ	Future	58	9.7988	9.7668	0.0000	0.0000	0	0.00		
			<u>58</u>					<u>0.00</u>	<u>0.00</u>	<u>144 338.00</u>	<u>1 105 027 470.00</u>
		Total	58					0.00	0.00	164 338.00	1 105 027 470.00
Future											
Mar 2017	ZASD	Future	35	9.5892	9.5860	0.0000	0.0000	0	0.00		
			<u>35</u>					<u>0.00</u>	<u>0.00</u>	<u>9 491.00</u>	<u>96 383 934.50</u>
		Total	35					0.00	0.00	9 491.00	96 383 934.50
Future											
Mar 2017	ZATR	Future	83	3.5637	3.5542	0.0000	0.0000	0	0.00		
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>360.00</u>	<u>1 600 907.40</u>
		Total	83					0.00	0.00	360.00	1 600 907.40
Future											
Mar 2017	ZAUM	Future	464	13.6234	13.5784	13.7250	13.6953	78	106,795,920.00		
Jun 2017	ZAUM	Future	44	13.8725	13.8249	13.9534	13.9479	7	9,764,630.00		
Sep 2017	ZAUM	Future	0	14.1022	14.0544	14.1807	14.1807	5	7,090,350.00		
			<u>508</u>					<u>90.00</u>	<u>123,650,900.00</u>	<u>134 723.00</u>	<u>152 766 381 850.00</u>
		Total	508					90.00	123,650,900.00	139 246.00	152 766 381 850.00
Future											
Mar 2017	ZAUS	Future	436,748	13.6234	13.5784	13.7375	13.6362	21,115	288,793,629.10		
Jun 2017	ZAUS	Future	200,959	13.8725	13.8249	13.9740	13.9550	1,540	21,526,900.00		
Sep 2017	ZAUS	Future	6,297	14.1022	14.0544	14.1949	14.1949	5	70,974.50		
Dec 2017	ZAUS	Future	15,492	14.3309	14.2830	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.5592	14.5112	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.7875	14.7395	0.0000	0.0000	0	0.00		
			<u>659,636</u>					<u>22,660.00</u>	<u>310,391,503.60</u>	<u>128 241 206.00</u>	<u>1 451 464 456 028.40</u>
		Total	659,636					22,660.00	310,391,503.60	128 241 206.00	1 451 464 456 028.40

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Option									
Mar 2017	ZAUS	12.20 Put	250	18.8512	19.5699	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	39.4632	45.8295	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	128.5953	143.9779	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	136.9522	152.8403	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	157.8722	174.9461	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	191.3077	210.0635	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	209.6267	229.2124	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	213.4189	233.1719	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	317.5156	341.1018	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	368.6134	352.1811	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	347.8856	332.2526	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	243.6949	232.1984	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	620.2949	653.7984	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	692.4627	727.1056	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	168.9335	160.5386	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	845.5335	882.1386	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	149.2306	141.7644	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	925.8306	963.3644	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	141.9571	134.8697	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	958.5571	996.4697	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	131.6897	125.1378	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	113.2977	107.7124	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	81.7755	77.8555	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	78.7629	74.9212	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	73.9908	70.0266	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	70.3874	66.3354	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	61.3751	57.9146	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1657.9131	1700.1131	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1779.4643	1822.2177	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	36.2870	34.4672	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	35.2922	33.5368	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2103.3196	2147.1092	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2141.8726	2185.7525	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	23.2482	22.2533	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	17.6067	16.9505	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	12.9853	12.5909	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	9.3144	9.7644	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3134.2274	3179.6098	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	6.3437	6.6689	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	5.1516	5.4188	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	1.3312	1.1910	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	18.44 Call	7,160	1.3093	1.1713	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.5079	0.4505	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.2615	0.2306	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0057	0.0049	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	175.3268	188.0296	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	255.0245	271.3518	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	621.6160	650.5142	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	644.3182	673.9275	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	721.5959	752.6989	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	790.1342	822.4315	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	802.8983	835.4040	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	835.1899	868.2165	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	868.0352	901.5622	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	500.5019	486.7234	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	935.3252	969.8163	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	426.8560	415.2719	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1349.0689	1388.3175	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	238.7517	232.6568	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1850.9163	1892.8615	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	185.7653	181.1841	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2093.2653	2136.2841	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	177.4525	173.1047	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	176.2970	171.9839	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	160.9588	157.0758	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	150.8920	147.2899	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	141.5097	138.1677	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	136.1906	132.9940	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	103.1478	101.4348	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	53.5323	51.4608	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	36.0017	34.5689	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	14.9862	14.3599	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	255.1451	266.2953	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	330.3201	343.7834	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	477.6509	496.5345	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	645.3672	667.9111	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	650.5518	673.1939	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	911.1596	938.3217	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	973.2997	1001.3682	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1069.8480	1099.2304	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	281.5766	274.1662	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	234.9691	228.8162	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	216.7789	211.9819	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	17.03 Call	110	214.4652	209.7307	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	156.1311	152.9658	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	508.5490	523.5000	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	817.3386	839.3034	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	867.5293	890.2253	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	901.7715	924.9516	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	919.1263	942.5463	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1112.6003	1138.2361	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1131.4845	1157.3432	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	435.7346	424.8541	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	395.8812	385.9752	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	16,000	355.5260	346.6223	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	350.7030	342.2718	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	347.1368	339.3207	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	343.1821	335.4523	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	275.7046	269.4532	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	734.2865	748.9718	0.0000	0.0000	0	0.00
			<u>1,217,715</u>					<i>0.00</i>	<i>0.00</i>
		Total	1,877,351					22,660.00	310,391,503.60
									<i>159 615 636.00</i>
									<i>1 451 464 456 028.40</i>

Grand Total	2,335,541					23,254.00	442 446 947.80	212,412,199	2,003,623,133,234.50
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