



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2017	DAEU	Future	349	14.4856	14.4732	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4856	14.4672	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.5016	14.4860	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.5768	14.5673	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.5892	14.5808	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.6954	14.6883	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.7466	14.7380	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	16.7410	16.8176	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.8334	16.9179	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.9438	17.0299	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.9958	17.0805	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.0438	17.1269	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	17.0544	17.1375	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	0	13.5898	13.6590	0.0000	0.0000	184	2,500,523.20		
Jan 2017	DAUS	Future	70	13.5921	13.6590	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	450	13.5947	13.6592	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.6022	13.6666	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.6047	13.6690	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	487	13.6453	13.7134	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.6621	13.7316	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.6692	13.7394	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	712	13.6718	13.7420	0.0000	0.0000	34	463,484.20		

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Mar 2017	DAUS	Future	4,019	13.7517	13.8227	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.7817	13.8520	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	394	13.7871	13.8573	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.8008	13.8707	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.8089	13.8787	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.8274	13.8969	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.0393	14.1103	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.2746	14.3455	0.0000	0.0000	0	0.00		
			<u>23,271</u>					<u>218.00</u>	<u>2,964,007.40</u>	<u>4,695,374.00</u>	<u>53,155,085,049.30</u>

Option

Jan 2017	DAUS	14.10 Put	1,000	521.8783	467.6309	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	0.1037	0.0712	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	23.5860	30.5460	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	92.3146	84.6659	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	270.2814	232.4527	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	8.2223	7.3326	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	1.5803	1.7010	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	575.9984	524.4710	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	3.8116	4.4964	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	50,000	246.7710	224.0036	0.0000	0.0000	22,000	0.00
Feb 2017	DAUS	14.32 Put	1,500	752.8293	703.2652	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	14.4807	24.1512	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	210.4152	0.0000	0.0000	0.0000	5,000	0.00
Feb 2017	DAUS	13.50 Put	60	217.1614	197.7832	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	22.8250	29.1060	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	317.3779	289.1415	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	65.0380	71.8893	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	527.8458	565.1532	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	471.3331	505.1919	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	568.4859	526.4143	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	20.7643	22.2314	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	344.7687	316.3576	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	494.4394	458.6515	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	678.9159	634.1783	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	174.8376	185.0229	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	101.4107	107.4121	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	43.9836	47.2474	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	386.6065	360.8150	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	130.9475	139.1813	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	419.6970	395.9037	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	160.8634	171.2468	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	659.8652	627.6711	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	17.98 Call	1,000	80.0592	84.7468	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	445.2401	422.1781	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	180.8201	192.0291	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	470.0347	448.1053	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	204.7100	216.8632	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	489.2773	470.0919	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	225.0812	236.3101	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	509.5604	490.0831	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	246.2506	258.9983	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	526.3451	508.1832	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	273.7669	284.6014	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	538.3187	520.5268	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	288.4552	300.9369	0.0000	0.0000	0	0.00	
			<u>105,129</u>					<u>27,000.00</u>	<u>0.00</u>	<u>10,445,856.00</u>
			Total	128,400				27,218.00	2,964,007.40	15,141,230.00
										53,155,085,049.30
Future										
Mar 2017	EUUS	Future	718	1.0677	1.0616	0.0000	0.0000	0	0.00	
Jun 2017	EUUS	Future	25,352	1.0733	1.0670	0.0000	0.0000	0	0.00	
			<u>26,070</u>					<u>0.00</u>	<u>0.00</u>	<u>393,054.00</u>
			Total	26,070				0.00	0.00	4,424,290,496.00
Future										
Jun 2017	GBUS	Future	8,095	1.2349	1.2346	0.0000	0.0000	0	0.00	
			<u>8,095</u>					<u>0.00</u>	<u>0.00</u>	<u>12,553.00</u>
			Total	8,095				0.00	0.00	157,970,687.00
Future										
Mar 2017	ZAAD	Future	22,290	10.3109	10.3691	10.2800	10.2800	8	82,240.00	
Jun 2017	ZAAD	Future	125	10.4792	10.5378	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.6326	10.6913	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.7867	10.8458	0.0000	0.0000	0	0.00	
			<u>22,673</u>					<u>8.00</u>	<u>82,240.00</u>	<u>3,047,798.00</u>
			Total	22,673				8.00	82,240.00	25,546,934,739.90
Future										
Mar 2017	ZACA	Future	69	10.2522	10.3548	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

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Mar 2017	ZACR	Future	10	1.9858	1.9949	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,774.00	2,503,098,356.00
		Total	10					0.00	0.00	109,774.00	2,503,098,356.00
Future											
Mar 2017	ZAEU	Future	91,342	14.6327	14.6245	14.6482	14.6253	5,946	87,032,399.90		
Jun 2017	ZAEU	Future	79,681	14.9815	14.9691	14.9814	14.9755	75	1,123,192.00		
Sep 2017	ZAEU	Future	1,396	15.3050	15.2948	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	154	15.6367	15.6289	0.0000	0.0000	0	0.00		
			172,573					6,021.00	88,155,591.90	9,939,001.00	137,600,275,005.90
Option											
Mar 2017	ZAEU	13.69 Put	1,000	58.1391	64.1790	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	52.9070	61.0712	0.0000	0.0000	0	0.00		
			1,680					0.00	0.00	4,794,181.00	0.00
		Total	174,253					6,021.00	88,155,591.90	14,733,182.00	137,600,275,005.90
Future											
Mar 2017	ZAFR	Future	1,356	13.6366	13.6509	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	571,293.00	5,989,255,421.50
		Total	1,356					0.00	0.00	571,293.00	5,989,255,421.50
Future											
Mar 2017	ZAGB	Future	51,773	16.8788	16.9638	16.9469	16.8427	95	1,604,461.50		
Jun 2017	ZAGB	Future	32,002	17.2368	17.3202	17.2000	17.2000	10	172,000.00		
Sep 2017	ZAGB	Future	462	17.5666	17.6522	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	17.9003	17.9888	0.0000	0.0000	0	0.00		
			89,992					105.00	1,776,461.50	7,157,590.00	117,995,601,943.40
Option											
Mar 2017	ZAGB	17.00 Call	500	465.8589	505.0560	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	118.7349	131.2598	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	70.6566	78.6846	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	17.9203	17.2822	0.0000	0.0000	0	0.00		
			3,500					0.00	0.00	1,755,113.00	0.00
		Total	93,492					105.00	1,776,461.50	8,912,703.00	117,995,601,943.40
Future											
Mar 2017	ZAHK	Future	15,930	1.7675	1.7769	0.0000	0.0000	0	0.00		
			15,930					0.00	0.00	95,070.00	1,746,455,456.00
		Total	15,930					0.00	0.00	95,070.00	1,746,455,456.00

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Mar 2017	ZAJY	Future	341	0.1191	0.1195	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1220	0.1223	0.0000	0.0000	0	0.00		
			4,102					0.00	0.00	911,217.00	10,127,425,727.10
		Total	4,102					0.00	0.00	911,217.00	10,127,425,727.10
Future											
Sep 2017	ZAKS	Future	1,382	0.1310	0.1313	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	27,127.00	372,831,350.00
		Total	1,382					0.00	0.00	27,127.00	372,831,350.00
Future											
Mar 2017	ZANZ	Future	58	9.7689	9.8377	0.0000	0.0000	0	0.00		
			58					0.00	0.00	144,338.00	1,105,027,470.00
		Total	58					0.00	0.00	164,338.00	1,105,027,470.00
Future											
Mar 2017	ZASD	Future	35	9.5972	9.6335	0.0000	0.0000	0	0.00		
			35					0.00	0.00	9,491.00	96,383,934.50
		Total	35					0.00	0.00	9,491.00	96,383,934.50
Future											
Mar 2017	ZATR	Future	83	3.5537	3.5452	0.0000	0.0000	0	0.00		
			83					0.00	0.00	360.00	1,600,907.40
		Total	83					0.00	0.00	360.00	1,600,907.40
Future											
Mar 2017	ZAUM	Future	463	13.7050	13.7756	13.7370	13.7370	1	1,373,700.00		
Jun 2017	ZAUM	Future	44	13.9586	14.0290	0.0000	0.0000	0	0.00		
			507					1.00	1,373,700.00	134,724.00	152,767,755,550.00
		Total	507					1.00	1,373,700.00	139,247.00	152,767,755,550.00
Future											
Mar 2017	ZAUS	Future	447,542	13.7050	13.7756	13.7656	13.6357	59,730	818,131,163.20		
Jun 2017	ZAUS	Future	204,796	13.9586	14.0290	13.9792	13.9326	5,742	80,264,333.20		
Sep 2017	ZAUS	Future	8,463	14.1870	14.2580	0.0000	0.0000	4,000	56,834,400.00		
Dec 2017	ZAUS	Future	15,492	14.4152	14.4867	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.6430	14.7159	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.8703	14.9449	0.0000	0.0000	0	0.00		
			676,433					69,472.00	955,229,896.40	128,335,355.00	1,452,758,824,779.60
Option											
Mar 2017	ZAUS	12.20 Put	250	12.3414	11.8465	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	12.50 Put	1,500	25.6332	22.5528	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	97.6390	87.7278	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	104.7632	94.0019	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	122.7864	110.1846	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	152.0729	136.7629	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	168.3290	151.5750	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	171.7133	154.6618	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	266.3505	241.6848	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	393.6986	434.5559	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	370.0376	409.1881	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	291.0472	0.0000	0.0000	0.0000	3,700	0.00
Mar 2017	ZAUS	14.00 Call	501	257.4721	285.9914	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	552.4721	510.3914	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	622.4681	577.5885	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	177.0126	197.6819	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	772.0126	722.0819	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	155.9924	174.4217	0.0000	0.0000	7,400	0.00
Mar 2017	ZAUS	14.40 Put	29,152	850.9924	798.8217	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	148.1356	165.8712	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	883.1356	830.2712	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	137.0596	153.7360	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	117.2658	131.9681	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	83.5458	94.6789	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	80.3407	91.1197	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	75.2741	85.4845	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	71.4537	81.2320	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	62.2555	71.5187	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1576.4643	1514.3084	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1697.4699	1634.1489	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	35.5237	41.8588	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	34.4782	40.6669	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2020.5407	1954.8314	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2059.0469	1993.1108	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	21.9662	26.3082	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	16.2319	19.6477	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	11.6294	14.2465	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	8.0195	9.4717	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3052.2028	2982.2939	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	6.5810	6.6948	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	6.0070	5.5814	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	2.0806	1.8107	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	2.0484	1.7815	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	19.00 Call	6,370	0.8402	0.7041	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.4498	0.3669	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0124	0.0086	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	153.0852	143.5762	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	226.7029	213.1568	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	573.5900	541.9730	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	595.3291	562.9137	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	669.2898	633.8058	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	735.8126	697.7409	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	748.2157	709.7764	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	779.6363	740.2928	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	811.6288	771.3915	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	529.6919	559.3260	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	877.2774	835.2968	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	452.3139	477.9162	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1282.1183	1231.5181	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	252.8332	267.9933	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1777.8733	1722.2490	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	196.2957	208.7443	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2017.6957	1959.7443	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	187.4213	199.3447	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	186.1887	198.0414	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	169.8161	180.6877	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	159.0720	169.2920	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	149.0595	158.6665	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	143.3812	152.6403	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	106.3183	113.2487	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	54.3505	58.0090	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	36.3656	40.6196	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	14.9440	16.9736	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	228.1134	217.9761	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	300.9850	288.7462	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	442.3850	423.8830	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	601.3304	575.6167	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	606.3492	580.4724	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	859.7042	826.3909	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	920.4017	885.5234	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1014.8923	977.7632	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	291.9396	307.7395	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	242.5629	256.3121	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	221.5085	234.3513	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	218.5374	231.2484	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	18.00 Call	3,099	155.8664	164.9463	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	476.0326	460.2512	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	774.3892	747.0912	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	823.2142	794.7851	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	856.5678	827.3873	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	873.4778	843.9258	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1062.7813	1029.5256	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1081.2809	1047.6370	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	449.3739	469.4681	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	407.5088	426.3737	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	365.1085	382.6880	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	360.0410	377.4638	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	356.2931	373.6038	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	351.3762	368.5295	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	278.8307	292.6908	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	702.4514	677.8054	0.0000	0.0000	0	0.00	
			<u>1,221,415</u>					<u>11,100.00</u>	<u>0.00</u>	<u>31,385,530.00</u>
			<u>1,897,848</u>					<u>80,572.00</u>	<u>955,229,896.40</u>	<u>159,720,885.00</u>
										<u>1,452,758,824,779.60</u>

Grand Total	2,377,332					113,925.00	1,049,581,897.20	212,555,157	2,005,077,210,900.30
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