



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2017	DAEU	Future	0	14.5155	14.4856	0.0000	0.0000	349	5,057,010.00		
Jan 2017	DAEU	Future	67	14.5182	14.4856	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.5349	14.5016	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	349	14.5548	14.5254	0.0000	0.0000	349	5,073,238.50		
Feb 2017	DAEU	Future	2,000	14.6141	14.5768	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.6273	14.5892	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.7325	14.6954	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.7805	14.7466	0.0000	0.0000	0	0.00		
			<u>2,516</u>					<u>698.00</u>	<u>10,130,248.50</u>	<u>109,234.00</u>	<u>1,396,542,137.70</u>
Total			2,516					698.00	10,130,248.50	398,834.00	1,396,542,137.70
Future											
Jan 2017	DAGB	Future	30	16.8850	16.7410	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.9827	16.8334	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	17.0928	16.9438	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	17.1419	16.9958	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.1872	17.0438	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	17.1978	17.0544	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	13.5390	13.5921	0.0000	0.0000	140	1,895,530.00		
Jan 2017	DAUS	Future	450	13.5439	13.5947	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.5514	13.6022	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.5539	13.6047	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	487	13.5969	13.6453	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.6146	13.6621	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.6222	13.6692	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	712	13.6247	13.6718	0.0000	0.0000	2	27,263.00		

<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	4,019	13.7034	13.7517	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.7312	13.7817	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	394	13.7363	13.7871	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.7489	13.8008	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.7565	13.8089	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.7742	13.8274	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.9871	14.0393	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.2251	14.2746	0.0000	0.0000	0	0.00		
			<u>23,201</u>					<u>142.00</u>	<u>1,922,793.00</u>	<u>4,695,516.00</u>	<u>53,157,007,842.30</u>

Option

Jan 2017	DAUS	14.10 Put	1,000	565.2017	521.8783	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	0.0484	0.1037	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	12.9541	23.5860	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	92.2245	92.3146	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	296.8932	270.2814	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	5.2770	8.2223	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	1.1029	1.5803	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	612.9385	575.9984	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	1.2160	3.8116	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	50,000	255.7401	246.7710	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	782.0476	752.8293	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	12.4910	14.4807	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	178.5740	210.4152	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	222.2671	217.1614	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	16.1585	22.8250	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	325.3684	317.3779	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	54.1098	65.0380	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	491.1069	527.8458	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	437.2516	471.3331	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	588.4196	568.4859	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	18.6348	20.7643	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	358.4079	344.7687	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	513.9911	494.4394	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	703.3811	678.9159	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	159.0162	174.8376	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	90.4774	101.4107	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	37.9856	43.9836	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	400.7557	386.6065	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	120.2636	130.9475	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	434.1843	419.6970	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	150.2950	160.8634	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	679.4820	659.8652	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	17.98 Call	1,000	76.0447	80.0592	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	459.7702	445.2401	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	170.6481	180.8201	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	484.5817	470.0347	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	195.3967	204.7100	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	504.0526	489.2773	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	217.0973	225.0812	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	522.7918	509.5604	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	238.9679	246.2506	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	540.1115	526.3451	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	267.0969	273.7669	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	552.8774	538.3187	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	280.6930	288.4552	0.0000	0.0000	0	0.00	
			<u>105,129</u>					<u>0.00</u>	<u>0.00</u>	<u>10,445,856.00</u>
		Total	128,330					142.00	1,922,793.00	15,141,372.00
										53,157,007,842.30
Future										
Mar 2017	EUUS	Future	748	1.0742	1.0677	1.0751	1.0751	30	322,620.00	
Jun 2017	EUUS	Future	25,352	1.0796	1.0733	0.0000	0.0000	0	0.00	
			<u>26,100</u>					<u>30.00</u>	<u>322,620.00</u>	<u>393,084.00</u>
		Total	26,100					30.00	322,620.00	4,424,613,116.00
										4,424,613,116.00
Future										
Jun 2017	GBUS	Future	8,095	1.2500	1.2349	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
										157,970,687.00
Future										
Mar 2017	ZAAD	Future	22,309	10.3337	10.3109	10.2800	10.2800	75	775,414.50	
Jun 2017	ZAAD	Future	125	10.4982	10.4792	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.6532	10.6326	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.8076	10.7867	0.0000	0.0000	0	0.00	
			<u>22,692</u>					<u>75.00</u>	<u>775,414.50</u>	<u>3,047,873.00</u>
		Total	22,692					75.00	775,414.50	25,547,710,154.40
										25,547,710,154.40
Future										
Mar 2017	ZACA	Future	0	10.2505	10.2522	0.0000	0.0000	69	707,871.00	
			<u>0</u>					<u>69.00</u>	<u>707,871.00</u>	<u>74,216.00</u>
		Total	0					69.00	707,871.00	699,445,044.20
										699,445,044.20

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Mar 2017	ZACR	Future	10	1.9853	1.9858	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	86,356	14.6708	14.6327	14.7136	14.6664	6,226	91,264,312.40		
Jun 2017	ZAEU	Future	79,681	15.0126	14.9815	15.0300	15.0172	200	3,004,720.00		
Sep 2017	ZAEU	Future	1,396	15.3391	15.3050	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	154	15.6722	15.6367	0.0000	0.0000	0	0.00		
			<u>167,587</u>					<u>6,426.00</u>	<u>94,269,032.40</u>	<u>9,945,427.00</u>	<u>137,694,544,038.30</u>
Option											
Mar 2017	ZAEU	13.69 Put	1,000	45.9848	58.1391	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	56.2023	52.9070	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	169,267					6,426.00	94,269,032.40	14,739,608.00	137,694,544,038.30
Future											
Mar 2017	ZAFR	Future	1,356	13.6792	13.6366	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	51,769	17.0284	16.8788	17.0447	16.9842	862	14,683,570.20		
Jun 2017	ZAGB	Future	32,002	17.3821	17.2368	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	462	17.7157	17.5666	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	18.0532	17.9003	0.0000	0.0000	0	0.00		
			<u>89,988</u>					<u>862.00</u>	<u>14,683,570.20</u>	<u>7,158,452.00</u>	<u>118,010,285,513.60</u>
Option											
Mar 2017	ZAGB	17.00 Call	500	516.6231	465.8589	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	128.0442	118.7349	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	77.5783	70.6566	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	15.4023	17.9203	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	93,488					862.00	14,683,570.20	8,913,565.00	118,010,285,513.60
Future											
Mar 2017	ZAHK	Future	15,930	1.7617	1.7675	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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Mar 2017	ZAJY	Future	625	0.1202	0.1191	0.0000	0.0000	284	3,412,657.60		
Jun 2017	ZAJY	Future	3,761	0.1230	0.1220	0.0000	0.0000	0	0.00		
			<u>4,386</u>					<u>284.00</u>	<u>3,412,657.60</u>	<u>911,501.00</u>	<u>10,130,838,384.70</u>
		Total	4,386					284.00	3,412,657.60	911,501.00	10,130,838,384.70
Future											
Sep 2017	ZAKS	Future	1,382	0.1304	0.1310	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	9.8246	9.7689	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	9.6143	9.5972	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	3.5791	3.5537	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	461	13.6577	13.7050	13.6595	13.6342	14	19,106,970.00		
Jun 2017	ZAUM	Future	44	13.9060	13.9586	0.0000	0.0000	0	0.00		
			<u>505</u>					<u>14.00</u>	<u>19,106,970.00</u>	<u>134,738.00</u>	<u>152,786,862,520.00</u>
		Total	505					14.00	19,106,970.00	139,261.00	152,786,862,520.00
Future											
Mar 2017	ZAUS	Future	449,595	13.6577	13.7050	13.6800	13.6150	30,462	415,583,896.80		
Jun 2017	ZAUS	Future	205,046	13.9060	13.9586	13.8879	13.8768	265	3,678,892.50		
Sep 2017	ZAUS	Future	8,463	14.1365	14.1870	0.0000	0.0000	600	8,476,200.00		
Dec 2017	ZAUS	Future	15,492	14.3662	14.4152	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.5968	14.6430	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.8283	14.8703	0.0000	0.0000	0	0.00		
			<u>678,736</u>					<u>31,327.00</u>	<u>427,738,989.30</u>	<u>128,366,682.00</u>	<u>1,453,186,563,768.90</u>
Option											
Mar 2017	ZAUS	12.20 Put	250	8.8771	12.3414	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	12.50 Put	1,500	22.1682	25.6332	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	97.7462	97.6390	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	105.0618	104.7632	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	123.6020	122.7864	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	153.8056	152.0729	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	170.6015	168.3290	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	174.0977	171.7133	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	272.0996	266.3505	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	354.7954	393.6986	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	333.3912	370.0376	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	258.5638	291.0472	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	227.1048	257.4721	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	569.4048	552.4721	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	641.4997	622.4681	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	152.7953	177.0126	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	795.0953	772.0126	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	133.4976	155.9924	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	875.7976	850.9924	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	126.3833	148.1356	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	908.6833	883.1356	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	116.3929	137.0596	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	98.6681	117.2658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	68.9147	83.5458	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	66.1213	80.3407	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	61.7176	75.2741	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	58.4104	71.4537	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	50.2291	62.2555	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1613.5302	1576.4643	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1736.1057	1697.4699	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	28.1247	35.5237	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	27.2740	34.4782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2062.3511	2020.5407	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2101.1536	2059.0469	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	17.1901	21.9662	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	12.6377	16.2319	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	9.0208	11.6294	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	6.5473	8.0195	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3098.2181	3052.2028	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	5.4419	6.5810	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	5.0068	6.0070	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	1.5775	2.0806	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	1.5521	2.0484	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	0.6145	0.8402	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.3209	0.4498	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0076	0.0124	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	158.1044	153.0852	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	234.2462	226.7029	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	592.0780	573.5900	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	614.3161	595.3291	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	690.4643	669.2898	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	758.4093	735.8126	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	771.0686	748.2157	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	803.1275	779.6363	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	835.7526	811.6288	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	501.5932	529.6919	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	902.6476	877.2774	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	427.1358	452.3139	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1314.1706	1282.1183	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	236.6813	252.8332	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1815.1729	1777.8733	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	183.1675	196.2957	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2057.1675	2017.6957	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	174.7932	187.4213	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	173.6310	186.1887	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	158.1996	169.8161	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	148.0853	159.0720	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	138.6722	149.0595	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	133.3388	143.3812	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	98.8923	106.3183	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	48.3965	54.3505	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	32.0294	36.3656	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	12.8500	14.9440	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	237.4883	228.1134	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	310.5381	300.9850	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	454.8366	442.3850	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	618.3993	601.3304	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	623.5107	606.3492	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	881.2900	859.7042	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	942.9591	920.4017	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1038.8789	1014.8923	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	279.7904	291.9396	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	232.4619	242.5629	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	212.3092	221.5085	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	209.9557	218.5374	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	150.7833	155.8664	0.0000	0.0000	3,099		0.00	
Dec 2017	ZAUS	13.35 Put	52,000	489.2114	476.0326	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.00 Put	33,000	793.3657	774.3892	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.09 Put	16,000	842.9391	823.2142	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.15 Put	16,000	876.7774	856.5678	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.18 Put	16,000	893.9338	873.4778	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1085.5356	1062.7813	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1104.2647	1081.2809	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	16.55 Call	52,000	436.8282	449.3739	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	16.82 Call	22,000	396.3776	407.5088	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	17.13 Call	16,000	355.4423	365.1085	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	17.17 Call	16,000	350.5513	360.0410	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	17.20 Call	16,000	346.9362	356.2931	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	17.24 Call	33,000	342.9061	351.3762	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	18.06 Call	2,055	274.2179	278.8307	0.0000	0.0000	0		0.00	
Jun 2018	ZAUS	13.64 Put	70,530	711.8939	702.4514	0.0000	0.0000	0		0.00	
			<u>1,221,415</u>					<u>3,099.00</u>	<u>0.00</u>	<u>31,388,629.00</u>	<u>0.00</u>
	Total		1,900,151					34,426.00	427,738,989.30	159,755,311.00	1,453,186,563,768.90

Grand Total	2,374,837					43,026.00	573,070,166.50	212,598,183	2,005,650,281,066.80
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