



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2017	DAEU	Future	0	14.2604	14.3376	0.0000	0.0000	67	954,415.00		
Jan 2017	DAEU	Future	12	14.2723	14.3505	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	349	14.2915	14.3699	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.3484	14.4279	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.3611	14.4409	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.4626	14.5433	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.5086	14.5901	0.0000	0.0000	0	0.00		
			<u>2,449</u>					<u>67.00</u>	<u>954,415.00</u>	<u>109,301.00</u>	<u>1,397,496,552.70</u>
Total			2,449					67.00	954,415.00	398,901.00	1,397,496,552.70
Future											
Jan 2017	DAGB	Future	30	16.7313	16.6457	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.8263	16.7410	0.0000	0.0000	22	369,358.00		
Mar 2017	DAGB	Future	162	16.9339	16.8482	0.0000	0.0000	51	862,078.50		
Apr 2017	DAGB	Future	61	16.9817	16.8960	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.0257	16.9402	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	17.0366	16.9508	0.0000	0.0000	0	0.00		
			<u>453</u>					<u>73.00</u>	<u>1,231,436.50</u>	<u>51,511.00</u>	<u>843,911,939.90</u>
Total			453					73.00	1,231,436.50	242,624.00	843,911,939.90
Future											
Jan 2017	DAUS	Future	0	13.2878	13.3257	0.0000	0.0000	1,000	13,287,800.00		
Jan 2017	DAUS	Future	450	13.2899	13.3257	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.2945	13.3330	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.2969	13.3354	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	487	13.3380	13.3773	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.3550	13.3945	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.3622	13.4019	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	712	13.3647	13.4044	0.0000	0.0000	8	106,512.00		
Mar 2017	DAUS	Future	4,019	13.4409	13.4809	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>		
Apr 2017	DAUS	Future	40	13.4680	13.5082	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	394	13.4729	13.5132	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.4852	13.5256	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.4925	13.5330	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.5098	13.5504	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.7186	13.7599	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	500	13.7435	13.7288	0.0000	0.0000	500	6,864,400.00		
Oct 2017	DAUS	Future	334	13.9521	13.9931	0.0000	0.0000	0	0.00		
			<u>23,701</u>					<u>1,508.00</u>	<u>20,258,712.00</u>	<u>4,699,010.00</u>	<u>53,203,718,612.30</u>

Option

Jan 2017	DAUS	14.03 Call	30,000	0.4066	2.8367	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	228.8127	213.6399	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	513.9629	485.3975	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	0.1314	0.8479	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	0.0279	0.1384	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	855.9897	819.7191	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	0.1796	0.3054	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.80 Call	20,000	52.3753	60.4641	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	50,000	397.1405	377.0631	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	1004.7075	973.0982	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	4.1390	7.2665	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	91.7350	106.9013	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	50,000	272.6447	0.0000	0.0000	0.0000	50,000	0.00
Feb 2017	DAUS	13.46 Put	36,000	310.4399	296.0278	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	339.9881	324.7116	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	6.5490	8.3265	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	416.1385	423.1205	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	32.7262	35.6794	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	346.6990	375.8027	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	305.8858	333.0682	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	735.3327	719.5093	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	8.3973	10.9491	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	454.6709	448.8770	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	642.0371	630.5002	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	856.0604	839.9141	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	103.3214	116.5621	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	56.8241	65.1147	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	19.3515	24.1022	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	499.8050	492.4941	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	82.2292	92.4487	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	534.7571	526.7010	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	108.1997	120.7901	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	13.95 Put	1,000	810.2560	797.9671	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	52.6364	62.1282	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	413.3646	0.0000	0.0000	0.0000	2,000	0.00		
Jul 2017	DAUS	14.30 Call	2,000	480.6781	0.0000	0.0000	0.0000	2,000	0.00		
Jul 2017	DAUS	13.50 Put	60	560.1534	551.7363	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	126.6704	141.2971	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	582.9526	573.4838	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	152.1815	167.2625	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	599.7492	589.8223	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	171.2856	187.3974	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	614.6734	605.2397	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	191.4354	209.5905	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	627.9496	617.6742	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	214.9210	234.5622	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	637.2230	626.6125	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	229.5994	249.2674	0.0000	0.0000	0	0.00		
			<u>213,129</u>					<u>54,000.00</u>	<u>0.00</u>	<u>10,591,856.00</u>	<u>0.00</u>
	Total		236,830					55,508.00	20,258,712.00	15,290,866.00	53,203,718,612.30
Future											
Mar 2017	EUUS	Future	748	1.0751	1.0779	0.0000	0.0000	0	0.00		
Jun 2017	EUUS	Future	25,352	1.0804	1.0832	0.0000	0.0000	0	0.00		
			<u>26,100</u>					<u>0.00</u>	<u>0.00</u>	<u>393,104.00</u>	<u>4,424,828,136.00</u>
	Total		26,100					0.00	0.00	393,104.00	4,424,828,136.00
Future											
Mar 2017	GBUS	Future	20	1.2593	1.2493	1.2540	1.2499	20	250,390.00		
Jun 2017	GBUS	Future	8,095	1.2625	1.2524	0.0000	0.0000	0	0.00		
			<u>8,115</u>					<u>20.00</u>	<u>250,390.00</u>	<u>12,573.00</u>	<u>158,221,077.00</u>
	Total		8,115					20.00	250,390.00	12,573.00	158,221,077.00
Future											
Mar 2017	ZAAD	Future	22,308	10.0882	10.1925	10.1200	10.1200	1	10,120.00		
Jun 2017	ZAAD	Future	125	10.2491	10.3546	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.4022	10.5072	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	33	10.5554	10.6608	0.0000	0.0000	0	0.00		
			<u>22,691</u>					<u>1.00</u>	<u>10,120.00</u>	<u>3,047,874.00</u>	<u>25,547,720,274.40</u>
	Total		22,691					1.00	10,120.00	3,080,251.00	25,547,720,274.40
Future											
Mar 2017	ZACR	Future	10	1.9483	1.9582	0.0000	0.0000	0	0.00		

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			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	81,675	14.4032	14.4833	14.4931	14.4119	6,708	96,900,737.30		
	Jun 2017	ZAEU	Future	79,648	14.7359	14.8188	14.7799	14.7530	33	486,849.00		
	Sep 2017	ZAEU	Future	1,396	15.0565	15.1399	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	Future	154	15.3851	15.4685	0.0000	0.0000	0	0.00		
				162,873					6,741.00	97,387,586.30	9,959,916.00	137,906,411,810.60
Option												
	Mar 2017	ZAEU	13.69 Put	1,000	71.6594	65.2042	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	28.5865	36.7387	0.0000	0.0000	0	0.00		
				1,680					0.00	0.00	4,794,181.00	0.00
		Total	164,553						6,741.00	97,387,586.30	14,754,097.00	137,906,411,810.60
Future												
	Mar 2017	ZAFR	Future	1,356	13.4210	13.4807	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	51,473	16.8711	16.7856	16.9088	16.8300	1,298	21,890,351.80		
	Jun 2017	ZAGB	Future	32,002	17.2200	17.1330	0.0000	0.0000	0	0.00		
	Sep 2017	ZAGB	Future	462	17.5516	17.4612	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	5,755	17.8862	17.7946	0.0000	0.0000	0	0.00		
				89,692					1,298.00	21,890,351.80	7,160,361.00	118,042,428,528.70
Option												
	Mar 2017	ZAGB	17.00 Call	500	434.4317	404.4934	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	18.50 Call	1,200	100.9674	94.2164	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	19.00 Call	600	59.4104	55.6283	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	13.9245	13.8483	0.0000	0.0000	0	0.00		
				3,500					0.00	0.00	1,755,113.00	0.00
		Total	93,192						1,298.00	21,890,351.80	8,915,474.00	118,042,428,528.70
Future												
	Mar 2017	ZAHK	Future	15,930	1.7279	1.7330	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
Future												
	Mar 2017	ZAJY	Future	362	0.1179	0.1190	0.0000	0.0000	0	0.00		

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Jun 2017	ZAJY	Future	3,761	0.1207	0.1217	0.0000	0.0000	0	0.00			
			4,123					0.00	0.00	911,764.00	10,133,998,697.90	
		Total	4,123					0.00	0.00	911,764.00	10,133,998,697.90	
Future												
Sep 2017	ZAKS	Future	1,382	0.1278	0.1275	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	9.6933	9.7459	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	9.4438	9.4906	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	3.4474	3.5297	0.0000	0.0000	20,000	69,710,000.00			
			83					20,000.00	69,710,000.00	40,360.00	142,020,907.40	
		Total	83					20,000.00	69,710,000.00	40,360.00	142,020,907.40	
Future												
Mar 2017	ZAUM	Future	462	13.3967	13.4365	13.3559	13.3558	6	8,013,530.00			
		Jun 2017	Future	44	13.6391	13.6801	0.0000	0.0000	0	0.00		
			506					6.00	8,013,530.00	134,744.00	152,794,876,050.00	
Total	506					6.00	8,013,530.00	139,267.00	152,794,876,050.00			
Future												
Mar 2017	ZAUS	Future	367,840	13.3967	13.4365	13.4950	13.3500	47,189	634,313,377.50			
		Jun 2017	Future	206,661	13.6391	13.6801	13.7428	13.6125	1,356	18,475,683.10		
		Sep 2017	Future	12,051	13.8652	13.9063	13.9300	13.8500	33	458,158.80		
		Dec 2017	Future	15,492	14.0899	14.1323	0.0000	0.0000	0	0.00		
		Mar 2018	Future	70	14.3153	14.3587	0.0000	0.0000	0	0.00		
		Jun 2018	Future	70	14.5420	14.5853	0.0000	0.0000	0	0.00		
			602,184						48,578.00	653,247,219.40	128,570,837.00	1,455,954,581,785.00
Option												
Mar 2017	ZAUS	12.20 Put	250	14.9540	14.1287	0.0000	0.0000	0	0.00			
Mar 2017	ZAUS	12.50 Put	1,500	40.5277	39.1953	0.0000	0.0000	0	0.00			

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Mar 2017	ZAUS	13.00 Put	95,797	150.0889	145.6936	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	160.3409	155.6248	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.04 Put	1,000	163.8567	159.0323	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	186.0119	180.5002	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.15 Put	2,000	205.8693	199.7405	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	227.0009	220.2219	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	249.4129	241.9466	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	254.0475	246.4407	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	227.2882	251.0581	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	211.8072	234.5897	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	159.1712	178.1581	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	137.7762	154.9975	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	741.0762	718.4975	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	822.3269	798.2486	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	101.1156	115.0441	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	88.4527	101.0281	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	991.7527	964.5281	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	76.2252	87.4158	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1079.5252	1050.9158	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	71.8223	82.4953	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1115.1223	1085.9953	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	65.6948	75.6254	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	54.9848	63.5632	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	36.4228	43.0787	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	34.6094	41.0311	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	31.7771	37.8244	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	29.6729	35.4334	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	24.9827	30.0772	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1853.2481	1817.7776	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1979.2083	1943.0755	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	12.8984	16.0372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	12.4544	15.5126	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2312.0695	2274.6180	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2351.4746	2313.9010	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	7.3569	9.4116	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	5.1787	6.7474	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	4.1425	5.1040	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	3.7721	4.5803	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3356.8356	3317.7390	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	3.3645	3.9850	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	3.2211	3.7604	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.5238	0.7710	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	0.5143	0.7577	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.1806	0.2803	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0868	0.1397	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0013	0.0026	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	201.8979	201.4399	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	295.7406	292.0651	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	716.3814	704.9007	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	741.7172	729.8690	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	826.7064	813.6481	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	901.6375	887.5547	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	915.5435	901.2748	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	950.6776	935.9451	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	986.3303	971.1357	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	387.0612	412.5904	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1059.1197	1043.0079	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	326.6718	349.9498	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1499.9154	1479.1345	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	172.8721	189.6634	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2021.8039	1996.8718	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	131.8575	146.0277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2272.7575	2245.9277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	125.5137	139.2423	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	124.6351	138.3021	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	113.0084	125.8310	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	105.4299	117.6806	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	98.4068	110.1116	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	94.4440	105.8297	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	71.5403	80.3297	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	30.6806	35.8368	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	19.5980	23.2674	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	7.2780	8.9612	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	287.6328	284.7211	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	372.7868	367.9363	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	544.8260	535.7826	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	728.7103	717.4767	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	734.3543	723.0578	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1015.8476	1002.1005	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1082.2987	1068.0708	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1185.1736	1170.2277	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	217.9440	236.3689	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	182.4332	197.8872	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	168.8736	183.8714	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	166.9665	181.8988	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	119.2288	132.3134	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	564.5681	556.5278	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	906.4534	893.3225	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	960.0927	946.5056	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	996.3000	982.7254	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1014.6024	1000.9334	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1218.7364	1204.0994	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1238.6768	1223.9536	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	355.1382	378.4069	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	320.4847	343.0505	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	16,000	289.2607	309.6051	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	285.7099	306.0120	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	283.0905	303.3610	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	279.6526	299.8810	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	221.3228	240.7394	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	796.7392	789.6815	0.0000	0.0000	0	0.00
			<u>1,223,415</u>					<i>0.00</i>	<i>0.00</i>
		Total	1,825,599					48,578.00	653,247,219.40
									<i>31,394,629.00</i>
									<i>0.00</i>
									<i>159,965,466.00</i>
									<i>1,455,954,581,785.00</i>

Grand Total	2,403,465					132,292.00	872,953,761.00	213,014,680	2,008,863,275,865.00
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