



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Jan 2017	DAEU	Future	12	14.2525	14.2723	0.0000	0.0000	0	0.00	
Feb 2017	DAEU	Future	349	14.2710	14.2915	0.0000	0.0000	0	0.00	
Feb 2017	DAEU	Future	2,000	14.3280	14.3484	0.0000	0.0000	0	0.00	
Feb 2017	DAEU	Future	35	14.3406	14.3611	0.0000	0.0000	0	0.00	
Mar 2017	DAEU	Future	8	14.4421	14.4626	0.0000	0.0000	0	0.00	
Apr 2017	DAEU	Future	45	14.4888	14.5086	0.0000	0.0000	0	0.00	
			<u>2,449</u>					<i>0.00</i>	<i>0.00</i>	<i>109,301.00</i>
<b>Total</b>			<b>2,449</b>					<b>0.00</b>	<b>0.00</b>	<b>398,901.00</b>
<b>Future</b>										
Jan 2017	DAGB	Future	30	16.7743	16.7313	0.0000	0.0000	0	0.00	
Feb 2017	DAGB	Future	48	16.8685	16.8263	0.0000	0.0000	0	0.00	
Mar 2017	DAGB	Future	162	16.9766	16.9339	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	61	17.0250	16.9817	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	73	17.0697	17.0257	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	79	17.0809	17.0366	0.0000	0.0000	0	0.00	
			<u>453</u>					<i>0.00</i>	<i>0.00</i>	<i>51,511.00</i>
<b>Total</b>			<b>453</b>					<b>0.00</b>	<b>0.00</b>	<b>242,624.00</b>
<b>Future</b>										
Jan 2017	DAUS	Future	450	13.3416	13.2899	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	Future	3,901	13.3416	13.2945	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	Future	2,339	13.3371	13.2969	0.0000	0.0000	0	0.00	
Feb 2017	DAUS	Future	487	13.3777	13.3380	0.0000	0.0000	0	0.00	
Feb 2017	DAUS	Future	3,920	13.3947	13.3550	0.0000	0.0000	0	0.00	
Feb 2017	DAUS	Future	2,815	13.4020	13.3622	0.0000	0.0000	0	0.00	
Feb 2017	DAUS	Future	712	13.4044	13.3647	0.0000	0.0000	0	0.00	
Mar 2017	DAUS	Future	4,019	13.4813	13.4409	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	Future	40	13.5087	13.4680	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	Future	394	13.5137	13.4729	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	1,450	13.5262	13.4852	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	70	13.5336	13.4925	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	2,200	13.5511	13.5098	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	13.7600	13.7186	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	500	13.7849	13.7435	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	13.9943	13.9521	0.0000	0.0000	0	0.00
			<u>23,701</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,699,010.00</u>
									<u>53,203,718,612.30</u>

Option

Jan 2017	DAUS	13.50 Put	60	173.4003	228.8127	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	460.4647	513.9629	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	0.1249	0.1314	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	0.0342	0.0279	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	817.4854	855.9897	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	0.3540	0.1796	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.80 Call	20,000	50.3841	52.3753	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	50,000	360.5235	397.1405	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	965.1356	1004.7075	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	4.2563	4.1390	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	92.7675	91.7350	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	50,000	285.3584	272.6447	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	277.8379	310.4399	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	45,000	160.4953	0.0000	0.0000	0.0000	45,000	0.00
Feb 2017	DAUS	13.50 Put	60	305.9402	339.9881	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	5.8681	6.5490	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	383.2373	416.1385	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	30.0924	32.7262	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	351.6993	346.6990	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	309.5183	305.8858	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	696.6000	735.3327	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	8.4488	8.3973	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	421.5878	454.6709	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	604.0023	642.0371	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	815.5907	856.0604	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	101.6944	103.3214	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	55.1206	56.8241	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	18.8733	19.3515	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	467.5636	499.8050	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	82.2538	82.2292	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	503.2437	534.7571	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	110.3006	108.1997	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	774.7096	810.2560	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	57.8113	52.6364	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	13.20 Put	2,000	386.0151	413.3646	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	14.30 Call	2,000	485.6873	480.6781	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	528.7784	560.1534	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	130.3729	126.6704	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	551.7656	582.9526	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	157.2226	152.1815	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	568.5576	599.7492	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	177.6684	171.2856	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	584.3864	614.6734	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	200.2054	191.4354	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	596.9850	627.9496	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	225.4909	214.9210	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	605.9783	637.2230	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	240.5293	229.5994	0.0000	0.0000	0	0.00	
				228,129				45,000.00	0.00	10,636,856.00
		<b>Total</b>	<b>251,830</b>					<b>45,000.00</b>	<b>0.00</b>	<b>15,335,866.00</b>
<b>Future</b>										
Mar 2017	EUUS	Future	728	1.0704	1.0751	1.0715	1.0715	20	214,300.00	
Jun 2017	EUUS	Future	12,701	1.0757	1.0804	0.0000	0.0000	12,651	136,200,666.00	
			13,429					12,671.00	136,414,966.00	405,775.00
		<b>Total</b>	<b>13,429</b>					<b>12,671.00</b>	<b>136,414,966.00</b>	<b>405,775.00</b>
<b>Future</b>										
Mar 2017	GBUS	Future	20	1.2588	1.2593	0.0000	0.0000	0	0.00	
Jun 2017	GBUS	Future	4,048	1.2620	1.2625	0.0000	0.0000	4,047	51,145,986.00	
			4,068					4,047.00	51,145,986.00	16,620.00
		<b>Total</b>	<b>4,068</b>					<b>4,047.00</b>	<b>51,145,986.00</b>	<b>16,620.00</b>
<b>Future</b>										
Mar 2017	ZAAD	Future	22,324	10.1222	10.0882	10.1054	10.0735	16	161,207.90	
Jun 2017	ZAAD	Future	125	10.2842	10.2491	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.4374	10.4022	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.5925	10.5554	0.0000	0.0000	0	0.00	
			22,707					16.00	161,207.90	3,047,890.00
		<b>Total</b>	<b>22,707</b>					<b>16.00</b>	<b>161,207.90</b>	<b>3,080,267.00</b>
<b>Future</b>										
Mar 2017	ZACR	Future	10	1.9507	1.9483	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109,774.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109,774.00</b>

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<b>Future</b>											
Mar 2017	ZAEU	Future	80,809	14.3831	14.4032	14.4803	14.3436	2,195	31,678,975.60		
Jun 2017	ZAEU	Future	79,648	14.7166	14.7359	14.7925	14.7925	1,284	18,959,965.00		
Sep 2017	ZAEU	Future	1,396	15.0364	15.0565	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	154	15.3647	15.3851	0.0000	0.0000	0	0.00		
			<u>162,007</u>					<u>3,479.00</u>	<u>50,638,940.60</u>	<u>9,963,395.00</u>	<u>137,957,050,751.20</u>
<b>Option</b>											
Mar 2017	ZAEU	13.69 Put	1,000	68.3333	71.6594	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	24.2091	28.5865	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>
		<b>Total</b>	<b>163,687</b>					<b>3,479.00</b>	<b>50,638,940.60</b>	<b>14,757,576.00</b>	<b>137,957,050,751.20</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	13.4779	13.4210	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>
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571,293.00</b>	<b>5,989,255,421.50</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	51,521	16.9138	16.8711	16.9750	16.9219	1,127	19,064,534.50		
Jun 2017	ZAGB	Future	22,310	17.2644	17.2200	0.0000	0.0000	9,692	167,913,900.00		
Sep 2017	ZAGB	Future	462	17.5962	17.5516	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	17.9331	17.8862	0.0000	0.0000	0	0.00		
			<u>80,048</u>					<u>10,819.00</u>	<u>186,978,434.50</u>	<u>7,171,180.00</u>	<u>118,229,406,963.20</u>
<b>Option</b>											
Mar 2017	ZAGB	17.00 Call	500	447.5790	434.4317	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	102.5829	100.9674	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	60.5029	59.4104	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	12.9704	13.9245	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>
		<b>Total</b>	<b>83,548</b>					<b>10,819.00</b>	<b>186,978,434.50</b>	<b>8,926,293.00</b>	<b>118,229,406,963.20</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.7328	1.7279	0.0000	0.0000	120	2,075,280.00		
			<u>15,930</u>					<u>120.00</u>	<u>2,075,280.00</u>	<u>95,190.00</u>	<u>1,748,530,736.00</u>
		<b>Total</b>	<b>15,930</b>					<b>120.00</b>	<b>2,075,280.00</b>	<b>95,190.00</b>	<b>1,748,530,736.00</b>
<b>Future</b>											
Mar 2017	ZAJY	Future	362	0.1178	0.1179	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1205	0.1207	0.0000	0.0000	0	0.00		
			<u>4,123</u>					<u>0.00</u>	<u>0.00</u>	<u>911,764.00</u>	<u>10,133,998,697.90</u>

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		<b>Total</b>	<b>4,123</b>					<b>0.00</b>	<b>0.00</b>	911,764.00	10,133,998,697.90
<b>Future</b>											
	Sep 2017	ZAKS	Future	1,382	0.1283	0.1278	0.0000	0.0000	0	0.00	
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	27,127.00
			<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	9.7234	9.6933	0.0000	0.0000	0	0.00	
				<u>58</u>					<u>0.00</u>	<u>0.00</u>	144,338.00
			<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	9.4405	9.4438	0.0000	0.0000	0	0.00	
				<u>35</u>					<u>0.00</u>	<u>0.00</u>	9,491.00
			<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	3.4491	3.4474	0.0000	0.0000	0	0.00	
				<u>83</u>					<u>0.00</u>	<u>0.00</u>	40,360.00
			<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	40,360.00
											142,020,907.40
<b>Future</b>											
	Mar 2017	ZAUM	Future	463	13.4367	13.3967	13.3975	13.3975	1	1,339,750.00	
	Jun 2017	ZAUM	Future	44	13.6804	13.6391	0.0000	0.0000	0	0.00	
				<u>507</u>					<u>1.00</u>	<u>1,339,750.00</u>	134,745.00
			<b>Total</b>	<b>507</b>					<b>1.00</b>	<b>1,339,750.00</b>	139,268.00
											152,796,215,800.00
<b>Future</b>											
	Mar 2017	ZAUS	Future	376,469	13.4367	13.3967	13.4850	13.3015	44,995	603,968,841.20	
	Jun 2017	ZAUS	Future	195,776	13.6804	13.6391	13.6488	13.5775	11,105	152,171,464.50	
	Sep 2017	ZAUS	Future	12,061	13.9071	13.8652	13.8000	13.8000	10	138,000.00	
	Dec 2017	ZAUS	Future	15,492	14.1342	14.0899	0.0000	0.0000	0	0.00	
	Mar 2018	ZAUS	Future	70	14.3613	14.3153	0.0000	0.0000	0	0.00	
	Jun 2018	ZAUS	Future	70	14.5881	14.5420	0.0000	0.0000	0	0.00	
				<u>599,938</u>					<u>56,110.00</u>	<u>756,278,305.70</u>	128,626,947.00
											1,456,710,860,090.70
<b>Option</b>											
	Mar 2017	ZAUS	12.20 Put	250	12.3369	14.9540	0.0000	0.0000	0	0.00	
	Mar 2017	ZAUS	12.50 Put	1,500	33.2637	40.5277	0.0000	0.0000	0	0.00	
	Mar 2017	ZAUS	12.75 Put	13,791	67.5738	0.0000	0.0000	0.0000	13,791	0.00	
	Mar 2017	ZAUS	13.00 Put	95,797	129.1463	150.0889	0.0000	0.0000	27,326	0.00	

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Mar 2017	ZAUS	13.03 Put	1,000	138.6456	160.3409	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.04 Put	1,000	141.9119	163.8567	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	162.5871	186.0119	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.15 Put	2,000	181.2396	205.8693	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	201.2003	227.0009	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	409.1751	396.1129	0.0000	0.0000	13,791	0.00
Mar 2017	ZAUS	13.25 Put	100	222.4751	249.4129	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	226.8893	254.0475	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	231.4508	227.2882	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	215.3037	211.8072	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	160.5699	159.1712	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	138.4264	137.7762	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	701.7264	741.0762	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	782.5537	822.3269	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	100.7760	101.1156	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	87.7631	88.4527	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	951.0631	991.7527	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	75.2466	76.2252	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1038.5466	1079.5252	0.0000	0.0000	54,736	0.00
Mar 2017	ZAUS	14.44 Call	100	70.7539	71.8223	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1074.0539	1115.1223	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	64.5143	65.6948	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	53.6528	54.9848	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	35.4633	36.4228	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	33.6526	34.6094	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	30.8310	31.7771	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	28.7382	29.6729	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	24.0889	24.9827	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1812.4237	1853.2481	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1938.4630	1979.2083	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	12.2288	12.8984	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	11.7977	12.4544	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2271.5352	2312.0695	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2310.9635	2351.4746	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	6.8794	7.3569	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	4.8023	5.1787	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	3.5750	4.1425	0.0000	0.0000	27,326	0.00
Mar 2017	ZAUS	16.50 Call	1,000	3.2597	3.7721	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3316.3609	3356.8356	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	2.9195	3.3645	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	2.8042	3.2211	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.5308	0.5238	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	0.5211	0.5143	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.1817	0.1806	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0868	0.0868	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0013	0.0013	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	183.1548	201.8979	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	271.1135	295.7406	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	680.9989	716.3814	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	706.0587	741.7172	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	790.2361	826.7064	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	864.5783	901.6375	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	878.3869	915.5435	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	913.2887	950.6776	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	948.7217	986.3303	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	390.6300	387.0612	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1021.1195	1059.1197	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	329.3234	326.6718	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1460.6202	1499.9154	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	174.7823	172.8721	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1982.3266	2021.8039	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	133.4940	131.8575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2233.0940	2272.7575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	127.1131	125.5137	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	126.2303	124.6351	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	114.5424	113.0084	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	106.9297	105.4299	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	99.8749	98.4068	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	95.8930	94.4440	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	72.6692	71.5403	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	32.5718	30.6806	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	20.8873	19.5980	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	7.8218	7.2780	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	267.5280	287.6328	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	348.9543	372.7868	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	514.7413	544.8260	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	695.5830	728.7103	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	701.1524	734.3543	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	980.4748	1015.8476	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1046.6648	1082.2987	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1149.2232	1185.1736	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	224.0657	217.9440	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	187.1530	182.4332	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	173.9314	168.8736	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	17.03 Call	110	172.0719	166.9665	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	3,099	125.5948	119.2288	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	20,403	110.8978	0.0000	0.0000	0.0000	40,957	0.00	
Dec 2017	ZAUS	13.23 Put	20,403	487.1629	0.0000	0.0000	0.0000	20,403	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	536.6025	564.5681	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	872.0477	906.4534	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	925.2328	960.0927	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	961.4711	996.3000	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	979.6936	1014.6024	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1183.2000	1218.7364	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1203.0964	1238.6768	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.24 Call	20,403	410.5969	0.0000	0.0000	0.0000	40,957	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	365.3252	355.1382	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	330.8029	320.4847	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	298.3314	289.2607	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	294.8733	285.7099	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	292.3171	283.0905	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	288.9700	279.6526	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	232.2176	221.3228	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	761.8033	796.7392	0.0000	0.0000	0	0.00	
			<u>1,312,206</u>					<u>239,287.00</u>	<u>0.00</u>	<u>31,633,916.00</u>
		<b>Total</b>	<b>1,912,144</b>					<b>295,397.00</b>	<b>756,278,305.70</b>	<b>160,260,863.00</b>
		<b>Grand Total</b>	<b>2,477,799</b>					<b>371,550.00</b>	<b>1,185,032,870.70</b>	<b>213,386,230</b>
									<b>2,010,048,308,735.70</b>	