



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9618	1.9749	0.0000	0.0000	362	7,166,514.00		
			<u>362</u>					<u>362.00</u>	<u>7,166,514.00</u>	<u>1 232.00</u>	<u>25 218 579.00</u>
		Total	362					362.00	7,166,514.00	1 232.00	25 218 579.00
Future											
Feb 2017	DAEU	Future	349	14.3074	14.4244	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.3557	14.4708	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.3681	14.4831	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.4736	14.5904	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.5179	14.6348	0.0000	0.0000	0	0.00		
			<u>2,437</u>					<u>0.00</u>	<u>0.00</u>	<u>109 334.00</u>	<u>1 397 975 659.60</u>
		Total	2,437					0.00	0.00	398 934.00	1 397 975 659.60
Future											
Feb 2017	DAGB	Future	48	16.6499	16.8073	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.7594	16.9191	0.0000	0.0000	73	1,239,277.20		
Apr 2017	DAGB	Future	61	16.8055	16.9654	0.0000	0.0000	6	102,176.40		
Apr 2017	DAGB	Future	73	16.8474	17.0074	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.8580	17.0179	0.0000	0.0000	0	0.00		
			<u>423</u>					<u>79.00</u>	<u>1,341,453.60</u>	<u>51 658.00</u>	<u>846 407 021.50</u>
		Total	423					79.00	1,341,453.60	242 771.00	846 407 021.50
Future											
Feb 2017	DAUS	Future	788	13.3158	13.3515	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.3326	13.3683	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.3397	13.3755	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.3421	13.3779	0.0000	0.0000	292	3,923,186.00		
Mar 2017	DAUS	Future	4,159	13.4178	13.4544	0.0000	0.0000	115	1,560,665.00		
Apr 2017	DAUS	Future	40	13.4451	13.4817	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	408	13.4501	13.4867	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	13.4627	13.4992	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	Future	70	13.4703	13.5067	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	Future	2,200	13.4879	13.5242	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	Future	70	13.6971	13.7336	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	Future	500	13.7220	13.7585	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	Future	334	13.9314	13.9679	0.0000	0.0000	0	0.00	
			<u>17,907</u>					<u>407.00</u>	<u>5,483,851.00</u>	<u>4 716 352.00</u>
									<u>53 437 916 204.30</u>	

Option

Feb 2017	DAUS	13.80 Call	20,000	16.6226	19.3962	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	50,000	369.4124	345.8090	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	1016.6129	979.8499	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	3.7459	2.2256	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	50.2999	63.7934	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	218.2174	240.4536	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	281.4019	264.1042	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	107.9046	123.9908	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	49.4651	60.9513	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	312.1991	294.0972	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	4.4107	2.8480	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	396.2803	376.6980	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	19.1827	23.4119	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	309.1588	323.6949	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	270.5197	283.3966	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	726.0683	700.2203	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	6.5467	6.5080	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	440.0149	420.5729	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	631.5411	607.9010	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	850.4520	823.3368	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	87.1427	91.6831	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	45.8508	48.7439	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	15.3093	16.1728	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	395.6416	0.0000	0.0000	0.0000	1,500	0.00
May 2017	DAUS	13.50 Put	60	482.6410	464.2819	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	73.2313	75.9256	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	516.8786	498.4573	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	100.3544	103.5737	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	798.3837	774.6821	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	50.3660	53.7900	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	392.1176	376.6684	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	452.3322	462.4254	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	541.4506	522.6602	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	121.2263	124.0154	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Aug 2017	DAUS	13.50 Put	60	563.8928	545.2271	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	146.7944	150.2399	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	581.3219	562.8448	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	169.1721	172.0301	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	596.5428	578.6160	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	188.2472	194.4392	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	610.3791	591.3704	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	213.9493	219.6977	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	619.8016	600.3530	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	229.6224	235.9600	0.0000	0.0000	0	0.00	
			312,089					1,500.00	0.00	10 733 356.00
		Total	329,996					1,907.00	5,483,851.00	15 449 708.00 53 437 916 204.30
Future										
Mar 2017	EUUS	Future	768	1.0776	1.0833	0.0000	0.0000	1,337	14,392,805.00	
Jun 2017	EUUS	Future	12,701	1.0827	1.0885	0.0000	0.0000	0	0.00	
			13,469					1,337.00	14,392,805.00	408 509.00 4 590 751 715.00
		Total	13,469					1,337.00	14,392,805.00	408 509.00 4 590 751 715.00
Future										
Mar 2017	GBUS	Future	2,700	1.2484	1.2568	0.0000	0.0000	0	0.00	
Jun 2017	GBUS	Future	4,048	1.2515	1.2599	0.0000	0.0000	0	0.00	
			6,748					0.00	0.00	19 341.00 243 442 265.00
		Total	6,748					0.00	0.00	19 341.00 243 442 265.00
Future										
Mar 2017	ZAAD	Future	22,699	10.2575	10.3050	10.3410	10.3410	10	103,410.00	
Jun 2017	ZAAD	Future	113	10.4220	10.4704	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.5772	10.6263	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.7332	10.7852	0.0000	0.0000	0	0.00	
			23,070					10.00	103,410.00	3 049 619.00 25 565 664 214.50
		Total	23,070					10.00	103,410.00	3 081 996.00 25 565 664 214.50
Future										
Mar 2017	ZACR	Future	10	1.9561	1.9615	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	85,821	14.4113	14.5272	14.5597	14.5391	585	8,497,436.30	
Jun 2017	ZAEU	Future	79,698	14.7441	14.8625	14.8580	14.8580	70	1,038,390.00	

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Sep 2017	ZAEU	Future	1,402	15.0610	15.1825	0.0000	0.0000	0	0.00
Dec 2017	ZAEU	Future	154	15.3870	15.5128	0.0000	0.0000	0	0.00
			<u>167,075</u>					<u>655.00</u>	<u>9,535,826.30</u>
									<u>9 990 849.00</u>
									<u>138 359 361 175.50</u>
Option									
Mar 2017	ZAEU	13.69 Put	1,000	44.3236	38.4179	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	16.00 Call	680	17.1560	21.6358	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	168,755					655.00	9,535,826.30
									<u>14 785 030.00</u>
									<u>138 359 361 175.50</u>
Future									
Mar 2017	ZAFR	Future	1,356	13.4795	13.6030	0.0000	0.0000	0	0.00
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,356					0.00	0.00
									<u>571 373.00</u>
									<u>5 990 346 621.50</u>
Future									
Mar 2017	ZAGB	Future	48,745	16.6950	16.8534	16.9731	16.8000	509	8,604,492.30
Jun 2017	ZAGB	Future	22,310	17.0418	17.2026	17.3000	17.2655	500	8,636,350.00
Sep 2017	ZAGB	Future	462	17.3668	17.5330	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	5,755	17.7000	17.8696	0.0000	0.0000	0	0.00
			<u>77,272</u>					<u>1,009.00</u>	<u>17,240,842.30</u>
									<u>7 190 968.00</u>
									<u>118 568 706 436.60</u>
Option									
Mar 2017	ZAGB	17.00 Call	500	321.7352	386.4762	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	18.50 Call	1,200	60.0407	75.6257	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	19.00 Call	600	34.6147	43.5499	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	21.00 Call	1,200	8.3705	9.2367	0.0000	0.0000	0	0.00
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>
		Total	80,772					1,009.00	17,240,842.30
									<u>8 946 081.00</u>
									<u>118 568 706 436.60</u>
Future									
Mar 2017	ZAHK	Future	15,930	1.7243	1.7289	0.0000	0.0000	0	0.00
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>
		Total	15,930					0.00	0.00
									<u>96 490.00</u>
									<u>1 771 096 136.00</u>
Future									
Mar 2017	ZAJY	Future	195	0.1187	0.1195	0.0000	0.0000	0	0.00
Jun 2017	ZAJY	Future	3,761	0.1214	0.1223	0.0000	0.0000	0	0.00
			<u>3,956</u>					<u>0.00</u>	<u>0.00</u>
		Total	3,956					0.00	0.00
									<u>911 931.00</u>
									<u>10 135 994 570.40</u>
Future									
Sep 2017	ZAKS	Future	1,382	0.1278	0.1284	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			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 ZASD	Future	35	9.5051	9.5230	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 ZAUM	Future	486	13.3736	13.4097	0.0000	0.0000	20	27,040,000.00		
	Jun 2017 ZAUM	Future	43	13.6175	13.6539	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUM	Future	1	13.8441	13.8806	0.0000	0.0000	0	0.00		
			530					20.00	27,040,000.00	134 918.00	153 032 463 340.00
		Total	530					20.00	27,040,000.00	139 441.00	153 032 463 340.00
Future											
	Mar 2017 ZAUS	Future	372,217	13.3736	13.4097	13.5500	13.3500	51,217	688,509,554.60		
	Jun 2017 ZAUS	Future	200,597	13.6175	13.6539	13.7850	13.6500	696	9,563,011.20		
	Sep 2017 ZAUS	Future	12,600	13.8441	13.8806	14.0000	13.9674	126	1,760,636.00		
	Dec 2017 ZAUS	Future	15,492	14.0699	14.1082	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	14.3031	14.3432	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	14.5473	14.5862	0.0000	0.0000	0	0.00		
			601,046					52,039.00	699,833,201.80	128 932 247.00	1 460 854 716 170.10
Option											
	Mar 2017 ZAUS	12.20 Put	250	10.6156	11.1259	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.50 Put	2,250	27.9897	27.9960	0.0000	0.0000	750	0.00		
	Mar 2017 ZAUS	12.75 Put	13,791	59.2733	56.1042	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.00 Put	95,792	123.1248	116.1911	0.0000	0.0000	100	0.00		
	Mar 2017 ZAUS	13.03 Put	1,000	133.0411	125.5556	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.04 Put	1,000	136.4594	128.7853	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.10 Put	4,800	158.1743	149.3326	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.15 Put	2,000	177.8624	167.9992	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.20 Put	2,000	199.0094	188.0863	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.25 Call	13,791	345.2155	369.3062	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.25 Put	100	221.6155	209.6062	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.26 Put	1,000	226.3133	214.0828	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.65 Call	2,400	184.2223	199.0226	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.70 Call	1,603	169.9756	183.9494	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.90 Call	3,700	122.7300	133.7252	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.99 Call	3,760	105.8705	0.0000	0.0000	0.0000	3,760	0.00		
	Mar 2017 ZAUS	14.00 Call	621	104.1433	113.8511	0.0000	0.0000	100	0.00		

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Mar 2017	ZAUS	14.00 Put	11,320	730.5433	704.1511	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	814.2110	786.9823	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	72.7122	80.5297	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	62.2812	69.3218	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	988.6812	959.6218	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	52.4274	58.6892	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1078.8274	1048.9892	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	48.9379	54.9115	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1115.3379	1085.2115	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	44.1383	49.7031	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	43.3857	0.0000	0.0000	0.0000	7,520	0.00
Mar 2017	ZAUS	14.62 Call	2,000	35.9235	40.7503	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	22.2476	25.6776	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	21.0073	24.2399	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	19.0897	22.0142	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	17.6803	20.3764	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	14.5904	16.7819	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1867.7609	1833.3196	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1995.2455	1960.3872	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	7.0225	7.9634	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	6.7578	7.6553	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2331.0070	2295.4569	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2370.6685	2335.0651	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	3.8076	4.2323	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	2.6078	2.8524	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	2.4724	2.2643	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	2.3606	2.1304	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3378.7038	3342.3551	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	2.2782	2.0114	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	2.2810	1.9913	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.2967	0.2732	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.2909	0.2678	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0939	0.0845	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0425	0.0376	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0004	0.0004	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	180.7096	172.6902	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	274.8969	262.8509	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	703.7846	680.9046	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	729.7206	706.4213	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	816.7248	792.1174	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	893.4006	867.7561	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	907.6286	881.8006	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>
Jun 2017	ZAUS	14.18 Put	1,400	943.5679	917.2936	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	980.0239	953.3195	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	359.6380	369.0780	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1054.4325	1026.8885	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	302.6953	310.5957	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1502.4372	1472.2622	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	158.8283	163.6136	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2030.3098	1998.3747	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	121.1745	124.8550	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2283.6745	2250.9550	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	115.3789	118.8870	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	114.5759	118.0602	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	103.9733	107.1427	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	97.0778	100.0389	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	90.6951	93.4661	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	87.0954	89.7596	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	66.4765	68.3981	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	27.4637	29.7753	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	17.3286	18.9195	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	6.2599	6.9412	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	0	267.0274	256.2257	0.0000	0.0000	2,000	0.00
Sep 2017	ZAUS	13.00 Put	3,099	351.5624	338.7651	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	525.1582	507.5088	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	0	712.4304	691.7932	0.0000	0.0000	2,000	0.00
Sep 2017	ZAUS	13.76 Put	960	718.1897	697.4751	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1005.8719	981.4568	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1073.7865	1048.6456	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1178.8825	1152.7084	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	209.3160	214.2853	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	176.3153	179.1325	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	164.0247	166.7630	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	162.2953	165.0240	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	119.1711	121.7003	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	114.1930	99.9269	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	494.4795	478.6697	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	545.2824	528.5340	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	892.0591	869.7842	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	946.2249	923.6595	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	982.9914	960.0852	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1001.6023	978.5074	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1209.2394	1184.2033	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1229.5195	1204.3117	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>	
Dec 2017	ZAUS	16.24 Call	20,403	388.1792	396.1172	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	344.8890	352.4886	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	311.9456	319.2900	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	283.8936	290.1740	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	280.6351	286.9081	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	278.2304	284.4962	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	275.0775	281.3366	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	221.7475	227.9277	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	763.1219	744.1761	0.0000	0.0000	0	0.00	
			<u>1,316,591</u>					<u>16,230.00</u>	<u>0.00</u>	<u>31 664 907.00</u>
		Total	<u>1,917,637</u>					<u>68,269.00</u>	<u>699,833,201.80</u>	<u>160 597 154.00</u>
										<u>1 460 854 716 170.10</u>

Grand Total	<u>2,566,868</u>	<u>73,648.00</u>	<u>782 137 904.00</u>	<u>213,893,298</u>	<u>2,015,523,342,036.90</u>
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