



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9752	1.9618	0.0000	0.0000	0	0.00		
			<u>362</u>					<i>0.00</i>	<i>0.00</i>	<i>1,232.00</i>	<i>25,218,579.00</i>
		Total	362					0.00	0.00	1,232.00	25,218,579.00
Future											
Feb 2017	DAEU	Future	0	14.3425	14.3074	0.0000	0.0000	349	4,980,230.00		
Feb 2017	DAEU	Future	349	14.3788	14.3130	0.0000	0.0000	349	4,995,237.00		
Feb 2017	DAEU	Future	2,000	14.3912	14.3557	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.4038	14.3681	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.5090	14.4736	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.5537	14.5179	0.0000	0.0000	0	0.00		
			<u>2,437</u>					<i>698.00</i>	<i>9,975,467.00</i>	<i>110,032.00</i>	<i>1,407,951,126.60</i>
		Total	2,437					698.00	9,975,467.00	399,632.00	1,407,951,126.60
Future											
Feb 2017	DAGB	Future	48	16.7022	16.6499	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.8112	16.7594	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.8574	16.8055	0.0000	0.0000	16	269,512.00		
Apr 2017	DAGB	Future	73	16.8991	16.8474	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.9095	16.8580	0.0000	0.0000	0	0.00		
			<u>423</u>					<i>16.00</i>	<i>269,512.00</i>	<i>51,674.00</i>	<i>846,676,533.50</i>
		Total	423					16.00	269,512.00	242,787.00	846,676,533.50
Future											
Feb 2017	DAUS	Future	788	13.3877	13.3158	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.4046	13.3326	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.4118	13.3397	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.4142	13.3421	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,159	13.4902	13.4178	0.0000	0.0000	19	255,198.50		
Apr 2017	DAUS	Future	40	13.5174	13.4451	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	408	13.5224	13.4501	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.5349	13.4627	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.5424	13.4703	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.5599	13.4879	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.7688	13.6971	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	500	13.7937	13.7220	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.0032	13.9314	0.0000	0.0000	0	0.00		
			<u>17,907</u>					<u>19.00</u>	<u>255,198.50</u>	<u>4,716,371.00</u>	<u>53,438,171,402.80</u>

Option

Feb 2017	DAUS	13.80 Call	20,000	17.6315	16.6226	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	50,000	299.8114	369.4124	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	939.2425	1016.6129	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	1.3039	3.7459	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	55.3185	50.2999	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	244.3031	218.2174	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	224.6856	281.4019	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	117.7142	107.9046	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	52.8562	49.4651	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	254.0260	312.1991	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	2.5923	4.4107	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	344.2707	396.2803	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	19.6021	19.1827	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	326.3082	309.1588	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	284.6120	270.5197	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	664.1807	726.0683	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	6.2019	6.5467	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	391.4754	440.0149	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	574.1595	631.5411	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	787.4458	850.4520	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	89.5726	87.1427	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	46.6720	45.8508	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	15.6083	15.3093	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	414.3674	395.6416	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	437.7626	482.6410	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	74.9183	73.2313	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	474.9231	516.8786	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	103.0073	100.3544	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	747.0002	798.3837	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	54.6613	50.3660	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	359.6245	392.1176	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	467.9763	452.3322	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	501.1903	541.4506	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	16.53 Call	60	123.0314	121.2263	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	525.1164	563.8928	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	150.5435	146.7944	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	542.1040	581.3219	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	170.4393	169.1721	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	557.0535	596.5428	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	190.5940	188.2472	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	569.8602	610.3791	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	214.4052	213.9493	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	579.1322	619.8016	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	228.3958	229.6224	0.0000	0.0000	0	0.00	
				<u>312,089</u>				0.00	0.00	10,733,356.00
				Total	329,996			19.00	255,198.50	15,449,727.00
										53,438,171,402.80
Future										
Mar 2017	EUUS	Future	738	1.0744	1.0776	1.0750	1.0750	30	322,500.00	
Jun 2017	EUUS	Future	12,701	1.0796	1.0827	0.0000	0.0000	0	0.00	
				<u>13,439</u>				30.00	322,500.00	408,539.00
				Total	13,439			30.00	322,500.00	408,539.00
										4,591,074,215.00
Future										
Mar 2017	GBUS	Future	2,700	1.2455	1.2484	0.0000	0.0000	0	0.00	
Jun 2017	GBUS	Future	4,048	1.2485	1.2515	0.0000	0.0000	0	0.00	
				<u>6,748</u>				0.00	0.00	19,341.00
				Total	6,748			0.00	0.00	19,341.00
										243,442,265.00
Future										
Mar 2017	ZAAD	Future	15,335	10.2618	10.2575	0.0000	0.0000	7,749	79,343,560.80	
Jun 2017	ZAAD	Future	113	10.4253	10.4220	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.5798	10.5772	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.7362	10.7332	0.0000	0.0000	0	0.00	
				<u>15,706</u>				7,749.00	79,343,560.80	3,057,368.00
				Total	15,706			7,749.00	79,343,560.80	3,089,745.00
										25,645,007,775.30
Future										
Mar 2017	ZACR	Future	10	1.9676	1.9561	0.0000	0.0000	0	0.00	
				<u>10</u>				0.00	0.00	109,774.00
				Total	10			0.00	0.00	109,774.00
										2,503,098,356.00
Future										
Mar 2017	ZAEU	Future	75,707	14.4467	14.4113	14.3895	14.3779	11,373	163,800,666.80	

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	Jun 2017	ZAEU	Future	79,698	14.7786	14.7441	0.0000	0.0000	0	0.00		
	Sep 2017	ZAEU	Future	1,452	15.0946	15.0610	15.0369	15.0369	100	1,505,500.00		
	Dec 2017	ZAEU	Future	154	15.4206	15.3870	0.0000	0.0000	0	0.00		
				<u>157,011</u>					<u>11,473.00</u>	<u>165,306,166.80</u>	<u>10,002,322.00</u>	<u>138,524,667,342.30</u>
Option												
	Mar 2017	ZAEU	13.69 Put	1,000	37.7149	44.3236	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	15.5385	17.1560	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			158,691					11,473.00	165,306,166.80	14,796,503.00	138,524,667,342.30
Future												
	Mar 2017	ZAFR	Future	1,356	13.5419	13.4795	0.0000	0.0000	0	0.00		
				<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571,373.00</u>	<u>5,990,346,621.50</u>
	Total			1,356					0.00	0.00	571,373.00	5,990,346,621.50
Future												
	Mar 2017	ZAGB	Future	48,725	16.7469	16.6950	16.7777	16.6575	364	6,084,438.50		
	Jun 2017	ZAGB	Future	22,270	17.0916	17.0418	0.0000	0.0000	40	681,700.00		
	Sep 2017	ZAGB	Future	462	17.4179	17.3668	17.3700	17.3700	20	347,400.00		
	Dec 2017	ZAGB	Future	5,738	17.7517	17.7000	0.0000	0.0000	17	302,209.00		
				<u>77,195</u>					<u>441.00</u>	<u>7,415,747.50</u>	<u>7,191,409.00</u>	<u>118,576,122,184.10</u>
Option												
	Mar 2017	ZAGB	17.00 Call	500	324.1677	321.7352	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	18.50 Call	1,200	55.9289	60.0407	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	19.00 Call	600	31.3951	34.6147	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	7.0550	8.3705	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			80,695					441.00	7,415,747.50	8,946,522.00	118,576,122,184.10
Future												
	Mar 2017	ZAHK	Future	15,930	1.7338	1.7243	1.7243	1.7243	15,710	271,035,970.00		
				<u>15,930</u>					<u>15,710.00</u>	<u>271,035,970.00</u>	<u>112,200.00</u>	<u>2,042,132,106.00</u>
	Total			15,930					15,710.00	271,035,970.00	112,200.00	2,042,132,106.00
Future												
	Mar 2017	ZAJY	Future	195	0.1197	0.1187	0.0000	0.0000	0	0.00		
	Jun 2017	ZAJY	Future	3,761	0.1224	0.1214	0.0000	0.0000	0	0.00		
				<u>3,956</u>					<u>0.00</u>	<u>0.00</u>	<u>911,931.00</u>	<u>10,135,994,570.40</u>
	Total			3,956					0.00	0.00	911,931.00	10,135,994,570.40

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Sep 2017	ZAKS	Future	1,382	0.1284	0.1278	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	ZASD	Future	35	9.5333	9.5051	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	479	13.4458	13.3736	13.3738	13.3738	8	10,691,480.00		
Jun 2017	ZAUM	Future	43	13.6893	13.6175	0.0000	0.0000	0	0.00		
Sep 2017	ZAUM	Future	1	13.9159	13.8441	0.0000	0.0000	0	0.00		
			523					8.00	10,691,480.00	134,926.00	153,043,154,820.00
Total			523					8.00	10,691,480.00	139,449.00	153,043,154,820.00
Future											
Mar 2017	ZAUS	Future	373,566	13.4458	13.3736	13.4750	13.3500	38,711	519,078,245.00		
Jun 2017	ZAUS	Future	201,187	13.6893	13.6175	13.6700	13.6044	752	10,249,449.80		
Sep 2017	ZAUS	Future	12,755	13.9159	13.8441	13.8692	13.8416	155	2,145,676.00		
Dec 2017	ZAUS	Future	15,492	14.1428	14.0699	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.3692	14.3031	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.5952	14.5473	0.0000	0.0000	0	0.00		
			603,140					39,618.00	531,473,370.80	128,971,865.00	1,461,386,189,540.90
Option											
Mar 2017	ZAUS	12.20 Put	250	8.9517	10.6156	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	22.2764	27.9897	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	45.0278	59.2733	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,792	95.7605	123.1248	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	104.1749	133.0411	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	107.0889	136.4594	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	125.7542	158.1743	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.15 Put	2,000	142.8813	177.8624	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.20 Put	2,000	161.4684	199.0094	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Call	13,791	377.3386	345.2155	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Put	100	181.5386	221.6155	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.26 Put	1,000	185.7325	226.3133	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.65 Call	2,400	196.8459	184.2223	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.70 Call	1,603	181.1286	169.9756	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.90 Call	3,700	129.1620	122.7300	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.99 Call	3,760	110.7143	105.8705	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	14.00 Call	621	108.8300	104.1433	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	663.0300	730.5433	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	745.8240	814.2110	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	75.3429	72.7122	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	64.1553	62.2812	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	918.3553	988.6812	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	53.6429	52.4274	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1007.8429	1078.8274	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	49.9360	48.9379	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1044.1360	1115.3379	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	44.8528	44.1383	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	44.0579	43.3857	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	36.2015	35.9235	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	22.4413	22.2476	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	21.1396	21.0073	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	19.1319	19.0897	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	17.6608	17.6803	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	14.4517	14.5904	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1795.3259	1867.7609	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1922.7616	1995.2455	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	6.7223	7.0225	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	6.4567	6.7578	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2258.5188	2331.0070	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2298.1860	2370.6685	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	3.5350	3.8076	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	2.3739	2.6078	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	1.7451	2.4724	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	1.6838	2.3606	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3305.8594	3378.7038	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.6574	2.2782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	1.6797	2.2810	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.2793	0.2967	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.2737	0.2909	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0859	0.0939	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0381	0.0425	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	160.2698	180.7096	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	245.3570	274.8969	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	652.4391	703.7846	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	677.5949	729.7206	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	762.1847	816.7248	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	836.9867	893.4006	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	14.13 Put	17,600	850.8874	907.6286	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	886.0356	943.5679	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	921.7267	980.0239	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	372.6970	359.6380	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	994.6825	1054.4325	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	312.7526	302.6953	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1437.5016	1502.4372	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	163.6268	158.8283	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1962.8399	2030.3098	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	124.4098	121.1745	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2215.1098	2283.6745	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	118.3823	115.3789	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	117.5488	114.5759	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	106.5356	103.9733	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	99.3799	97.0778	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	92.7635	90.6951	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	89.0346	87.0954	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	67.1784	66.4765	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	29.5405	27.4637	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	18.6876	17.3286	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	6.7845	6.2599	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	324.2153	351.5624	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	487.9673	525.1582	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	952.3382	0.0000	0.0000	0.0000	3,680	0.00
Sep 2017	ZAUS	13.76 Put	960	673.5372	718.1897	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	953.0563	1005.8719	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1019.4369	1073.7865	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1122.3673	1178.8825	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	260.0089	0.0000	0.0000	0.0000	7,360	0.00
Sep 2017	ZAUS	16.40 Call	960	213.3126	209.3160	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	177.8962	176.3153	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	165.4270	164.0247	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	163.6747	162.2953	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	120.1235	119.1711	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	97.3997	114.1930	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	461.8488	494.4795	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	510.5145	545.2824	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	843.3411	892.0591	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	896.3542	946.2249	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	932.5003	982.9914	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	950.6801	1001.6023	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1153.9740	1209.2394	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	14.53 Put	22,000	1173.8780	1229.5195	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.24 Call	20,403	393.3976	388.1792	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	349.0551	344.8890	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	315.3505	311.9456	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	283.8530	283.8936	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	280.5227	280.6351	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	278.0664	278.2304	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	274.8454	275.0775	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	220.4975	221.7475	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	732.0276	763.1219	0.0000	0.0000	0	0.00	
			<u>1,323,951</u>					<u>11,040.00</u>	<u>0.00</u>	<u>31,675,947.00</u>
		Total	<u>1,927,091</u>					<u>50,658.00</u>	<u>531,473,370.80</u>	<u>160,647,812.00</u>
										<u>1,461,386,189,540.90</u>

Grand Total	<u>2,558,780</u>							<u>86,802.00</u>	<u>1,076,088,973.40</u>	<u>213,980,100</u>	<u>2,016,599,431,010.30</u>
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