



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.9635	1.9691	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1 232.00	25 218 579.00
		<b>Total</b>	<b>362</b>					<b>0.00</b>	<b>0.00</b>	<b>1 232.00</b>	<b>25 218 579.00</b>
<b>Future</b>											
Feb 2017	DAEU	Future	349	14.2591	14.3329	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.2705	14.3449	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.2832	14.3567	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	14.3857	14.4591	0.0000	0.0000	1	14,375.00		
Apr 2017	DAEU	Future	45	14.4297	14.5037	0.0000	0.0000	0	0.00		
			2,438					1.00	14,375.00	110 033.00	1 407 965 501.60
		<b>Total</b>	<b>2,438</b>					<b>1.00</b>	<b>14,375.00</b>	<b>399 633.00</b>	<b>1 407 965 501.60</b>
<b>Future</b>											
Feb 2017	DAGB	Future	48	16.7418	16.8752	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.8498	16.9831	0.0000	0.0000	108	1,819,152.00		
Apr 2017	DAGB	Future	61	16.8957	17.0298	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.9376	17.0718	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.9481	17.0824	0.0000	0.0000	0	0.00		
			531					108.00	1,819,152.00	51 782.00	848 495 685.50
		<b>Total</b>	<b>531</b>					<b>108.00</b>	<b>1,819,152.00</b>	<b>242 895.00</b>	<b>848 495 685.50</b>
<b>Future</b>											
Feb 2017	DAUS	Future	788	13.4194	13.4225	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.4345	13.4393	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,673	13.4420	13.4464	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.4445	13.4488	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,209	13.5213	13.5244	0.0000	0.0000	50	673,675.00		
Apr 2017	DAUS	Future	40	13.5483	13.5516	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	408	13.5532	13.5565	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	13.5655	13.5691	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.5730	13.5766	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.5905	13.5942	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.8005	13.8041	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.8255	13.8291	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.0348	14.0413	0.0000	0.0000	0	0.00		
			<u>17,205</u>					<u>50.00</u>	<u>673,675.00</u>	<u>4 719 098.00</u>	<u>53 475 075 328.80</u>

Option

Feb 2017	DAUS	13.23 Put	20,000	48.2241	57.2082	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	50,000	248.9439	252.5701	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	903.7166	901.3891	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	0.3615	0.5428	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	40.7984	44.0484	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	240.7023	246.2961	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	178.8372	181.5472	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	99.6363	106.7814	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	37.4001	42.4793	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	207.7300	210.8829	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	3.0649	1.7671	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	310.5014	312.1310	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	16.8757	17.8679	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	323.5011	328.3099	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	280.8157	285.2919	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	628.5585	629.3312	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	5.3369	5.2258	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	367.8823	370.0750	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	546.4988	547.7108	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	757.8057	758.0208	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	87.5700	89.9520	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	44.3384	46.3317	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	14.9276	15.2599	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	423.6497	428.9940	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	418.9421	420.5809	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	75.8245	77.0841	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	454.0866	454.2993	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	104.1250	104.6558	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	722.6747	721.0573	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	55.1868	56.8492	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	339.4098	339.6192	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	473.5147	474.2112	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	479.2516	478.4795	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	124.3118	124.2148	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	502.0707	500.6626	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	149.2264	149.0719	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	520.0717	518.3644	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	171.8451	172.0200	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	535.4992	533.2656	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	192.7711	193.1879	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	549.5236	546.3025	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	218.9583	216.7479	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	558.4335	555.5351	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	231.8731	233.0179	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1483.5091	1479.0358	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	755.1981	759.0131	0.0000	0.0000	0	0.00	
			<u>315,089</u>					<u>0.00</u>	<u>0.00</u>	<u>10 756 356.00</u>
	<b>Total</b>		<b>332,294</b>					<b>50.00</b>	<b>673,675.00</b>	<b>15 475 454.00</b>
										<b>53 475 075 328.80</b>
<b>Future</b>										
Mar 2017	EUUS	Future	748	1.0629	1.0681	1.0653	1.0653	20	213,060.00	
Jun 2017	EUUS	Future	12,701	1.0680	1.0731	0.0000	0.0000	0	0.00	
			<u>13,449</u>					<u>20.00</u>	<u>213,060.00</u>	<u>409 057.00</u>
	<b>Total</b>		<b>13,449</b>					<b>20.00</b>	<b>213,060.00</b>	<b>4 596 616 875.00</b>
<b>Future</b>										
Mar 2017	GBUS	Future	1,350	1.2456	1.2551	1.2528	1.2528	30	375,840.00	
Jun 2017	GBUS	Future	4,048	1.2485	1.2580	0.0000	0.0000	0	0.00	
			<u>5,398</u>					<u>30.00</u>	<u>375,840.00</u>	<u>20 751.00</u>
	<b>Total</b>		<b>5,398</b>					<b>30.00</b>	<b>375,840.00</b>	<b>260 959 125.00</b>
<b>Future</b>										
Mar 2017	ZAAD	Future	15,286	10.3084	10.2888	10.2630	10.2307	2	20,493.70	
Jun 2017	ZAAD	Future	7,655	10.4717	10.4523	0.0000	0.0000	7,630	79,966,215.00	
Sep 2017	ZAAD	Future	225	10.6269	10.6079	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.7835	10.7666	0.0000	0.0000	0	0.00	
			<u>23,199</u>					<u>7,632.00</u>	<u>79,986,708.70</u>	<u>3 066 088.00</u>
	<b>Total</b>		<b>23,199</b>					<b>7,632.00</b>	<b>79,986,708.70</b>	<b>25 736 192 998.00</b>
<b>Future</b>										
Mar 2017	ZACR	Future	10	1.9565	1.9615	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 774.00</u>
	<b>Total</b>		<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>2 503 098 356.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2017	ZAEU	Future	71,214	14.3251	14.3974	14.3164	14.2600	525	7,501,302.40
Jun 2017	ZAEU	Future	79,739	14.6531	14.7273	14.6700	14.6700	141	2,068,759.90
Sep 2017	ZAEU	Future	1,552	14.9675	15.0439	15.0000	14.9400	100	1,497,000.00
Dec 2017	ZAEU	Future	154	15.2900	15.3705	0.0000	0.0000	0	0.00
			<u>152,659</u>					<u>766.00</u>	<u>11,067,062.30</u>
<b>Option</b>									<u>10 010 401.00</u>
Mar 2017	ZAEU	13.69 Put	1,000	39.2722	34.6971	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	16.00 Call	680	8.1559	11.2359	0.0000	0.0000	0	0.00
			<u>1,680</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>154,339</b>					<b>766.00</b>	<b>11,067,062.30</b>
									<u>14 804 582.00</u>
									<u>138 641 683 549.90</u>
<b>Future</b>									
Mar 2017	ZAFR	Future	1,356	13.4206	13.5087	0.0000	0.0000	0	0.00
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,356</b>					<b>0.00</b>	<b>0.00</b>
									<u>571 373.00</u>
									<u>5 990 346 621.50</u>
<b>Future</b>									
Mar 2017	ZAGB	Future	47,104	16.7866	16.9184	16.8250	16.7056	4,005	67,131,791.60
Jun 2017	ZAGB	Future	24,683	17.1298	17.2650	0.0000	0.0000	4,639	79,987,957.50
Sep 2017	ZAGB	Future	462	17.4566	17.5956	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	5,738	17.7890	17.9342	0.0000	0.0000	0	0.00
			<u>77,987</u>					<u>8,644.00</u>	<u>147,119,749.10</u>
<b>Option</b>									<u>7 242 385.00</u>
Mar 2017	ZAGB	19.00 Call	600	25.4893	33.2448	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	21.00 Call	1,200	5.4723	6.2022	0.0000	0.0000	0	0.00
			<u>1,800</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>79,787</b>					<b>8,644.00</b>	<b>147,119,749.10</b>
									<u>8 999 198.00</u>
									<u>119 442 361 780.50</u>
<b>Future</b>									
Mar 2017	ZAHK	Future	15,930	1.7375	1.7382	0.0000	0.0000	0	0.00
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>15,930</b>					<b>0.00</b>	<b>0.00</b>
									<u>117 700.00</u>
									<u>2 137 045 606.00</u>
<b>Future</b>									
Mar 2017	ZAJY	Future	42	0.1188	0.1197	0.0000	0.0000	0	0.00
Jun 2017	ZAJY	Future	3,761	0.1215	0.1224	0.0000	0.0000	0	0.00
			<u>3,803</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>3,803</b>					<b>0.00</b>	<b>0.00</b>
									<u>912 001.00</u>
									<u>10 136 843 187.40</u>
<b>Future</b>									
Sep 2017	ZAKS	Future	1,382	0.1292	0.1292	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
		<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	ZAUM	Future	466	13.4772	13.4799	13.4719	13.4362	7	9,413,310.00
Jun 2017	ZAUM	Future	43	13.7206	13.7242	0.0000	0.0000	0	0.00
Sep 2017	ZAUM	Future	1	13.9476	13.9526	0.0000	0.0000	0	0.00
			510					7.00	9,413,310.00
		<b>Total</b>	<b>510</b>					<b>7.00</b>	<b>9,413,310.00</b>
									134 983.00
									153 120 249 700.00
<b>Future</b>									
Mar 2017	ZAUS	Future	381,988	13.4772	13.4799	13.5013	13.3738	33,657	453,049,965.80
Jun 2017	ZAUS	Future	207,937	13.7206	13.7242	13.7301	13.6539	6,752	92,835,216.80
Sep 2017	ZAUS	Future	15,469	13.9476	13.9526	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	15,866	14.1739	14.1824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	14.4006	14.4108	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	14.6293	14.6388	0.0000	0.0000	0	0.00
			621,400					40,409.00	545,885,182.60
									129 111 145.00
									1 463 273 333 101.50
<b>Option</b>									
Mar 2017	ZAUS	12.20 Put	250	6.2354	7.0160	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	2,250	14.8092	16.3080	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.75 Put	13,791	29.9714	32.3843	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.99 Put	2,000	68.8756	0.0000	0.0000	0.0000	2,000	0.00
Mar 2017	ZAUS	13.00 Put	95,792	71.1995	74.4372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	78.5059	81.7956	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.04 Put	1,000	81.0560	84.3587	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	97.5767	100.9352	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.15 Put	2,000	112.9988	116.3630	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	129.9732	133.3048	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	375.7372	381.6982	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	148.5372	151.7982	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	152.4440	155.6847	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	187.9378	192.7540	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	171.9025	176.5540	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	119.6214	123.5347	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	115.3187	0.0000	0.0000	0.0000	2,000	0.00
Mar 2017	ZAUS	13.99 Call	3,760	101.4060	104.9751	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	99.5567	103.0888	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	622.3567	623.1888	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	705.5987	706.0570	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	67.0281	69.9160	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	56.3420	59.0080	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	14.30 Put	30,000	879.1420	879.1080	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	46.4372	48.8628	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	969.2372	968.9628	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	42.9809	45.3123	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1005.7809	1005.4123	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	38.2748	40.4698	0.0000	0.0000	1,000	0.00
Mar 2017	ZAUS	14.51 Call	3,760	37.5427	39.7152	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	30.3693	32.3036	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	18.1512	19.4510	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	17.0257	18.2292	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	15.3001	16.3553	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	14.0449	14.9919	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	11.3347	12.0483	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1761.3740	1759.1523	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1889.2860	1886.8919	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	5.0153	5.2055	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	4.8053	4.9795	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2225.9378	2223.2941	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2265.6827	2263.0227	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	2.5391	2.5585	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	1.6688	1.6438	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	1.2226	1.1772	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	1.2321	1.1701	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3274.0584	3271.2821	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.2987	1.2083	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	1.3658	1.2575	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.2147	0.1905	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.2102	0.1865	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0627	0.0545	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0268	0.0230	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0002	0.0002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	148.3641	150.2941	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	230.2106	232.1866	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	664.8882	669.0828	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	546.1528	0.0000	0.0000	0.0000	250	0.00
Jun 2017	ZAUS	13.83 Put	2,280	629.6166	629.1218	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	654.4956	653.8894	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	458.8548	461.4870	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	738.2548	737.2870	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	812.4202	811.1451	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	826.2129	824.8848	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	861.0964	859.6308	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	14.23 Put	2,000	896.5347	894.9363	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	378.6608	380.5824	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	969.0221	967.1612	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	317.6209	319.1163	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1409.6129	1407.2730	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	199.3433	200.4708	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	165.8013	166.8142	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	154.1373	155.1064	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1933.5373	1930.9064	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	125.9939	126.8521	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2185.3939	2182.6521	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	119.8831	120.7147	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	119.0369	119.8651	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	107.8701	108.6499	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	100.6172	101.3638	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	93.9128	94.6277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	90.1351	90.8327	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	67.8716	69.1824	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	29.5642	31.8001	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	18.6479	20.2451	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	6.7224	7.4533	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	306.5437	306.1119	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	466.3378	464.9532	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	961.8965	965.2217	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	650.3238	647.8744	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	928.2830	924.5847	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	994.4115	990.4705	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1097.0149	1092.7255	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	263.3954	263.0630	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	216.0044	215.8002	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	179.2041	179.1352	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	166.6120	166.6797	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	164.8441	164.9294	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	120.9326	121.5242	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	91.3526	90.0470	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	443.0695	441.1036	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	491.1642	488.8013	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	821.6573	817.4299	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	874.4530	869.9771	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	910.4689	905.8284	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	928.5645	923.8315	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1131.0944	1125.4467	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	1150.9382	1145.2027	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.24 Call	20,403	398.9992	399.7443	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	354.3022	355.0592	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	320.3344	321.1083	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	288.7171	289.5447	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	285.3958	286.2359	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	282.9498	283.7940	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	279.7380	280.5982	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	225.6300	226.7067	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	709.2635	709.0209	0.0000	0.0000	0	0.00	
			<u>1,334,951</u>					<u>5,250.00</u>	<u>0.00</u>	<u>31 688 547.00</u>
		<b>Total</b>	<b><u>1,956,351</u></b>					<b><u>45,659.00</u></b>	<b><u>545,885,182.60</u></b>	<b><u>160 799 692.00</u></b>
										<u>1 463 273 333 101.50</u>

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<b>Grand Total</b>	<b><u>2,591,139</u></b>	<b><u>62,917.00</u></b>	<b><u>796 568 114.70</u></b>	<b><u>214,234,881</u></b>	<b><u>2,019,796,004,517.60</u></b>
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