



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9323	1.9485	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1 232.00	25 218 579.00
		Total	362					0.00	0.00	1 232.00	25 218 579.00
Future											
Feb 2017	DAEU	Future	349	13.9639	14.1314	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	13.9740	14.1421	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	13.9865	14.1549	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	14.0860	14.2561	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.1287	14.2996	0.0000	0.0000	0	0.00		
			2,438					0.00	0.00	110 033.00	1 407 965 501.60
		Total	2,438					0.00	0.00	399 633.00	1 407 965 501.60
Future											
Feb 2017	DAGB	Future	48	16.4356	16.6768	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.5408	16.7840	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.5855	16.8296	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.6264	16.8714	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.6365	16.8819	0.0000	0.0000	0	0.00		
			531					0.00	0.00	51 782.00	848 495 685.50
		Total	531					0.00	0.00	242 895.00	848 495 685.50
Future											
Feb 2017	DAUS	Future	788	13.1499	13.3197	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.1637	13.3342	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,673	13.1710	13.3417	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.1735	13.3442	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,262	13.2482	13.4202	0.0000	0.0000	25	330,675.00		
Apr 2017	DAUS	Future	40	13.2742	13.4469	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.2790	13.4517	0.0000	0.0000	289	3,837,725.50		

<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	13.2908	13.4639	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	70	13.2981	13.4713	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	2,200	13.3151	13.4887	0.0000	0.0000	33	439,735.50
May 2017	DAUS	Future	70	13.3465	13.5210	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	13.5176	13.6965	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	890	13.5417	13.7212	0.0000	0.0000	0	0.00
Aug 2017	DAUS	Future	70	13.5682	13.7484	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	13.7421	13.9276	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	70	13.7921	13.9791	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	14.0125	14.2051	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	14.2214	14.4180	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.4472	14.6481	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.6681	14.8732	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.8891	15.0984	0.0000	0.0000	0	0.00
			<u>18,107</u>					<u>347.00</u>	<u>4,608,136.00</u>
									<u>4 720 058.00</u>
									<u>53 488 410 004.80</u>

Option

Feb 2017	DAUS	13.23 Put	20,000	126.1701	62.0090	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	25,000	470.6865	318.7479	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	1170.6236	1002.6891	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	0.0933	0.3135	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	5.3089	15.1326	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	78.6766	160.8476	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	338.5986	219.7022	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	21.3029	53.2219	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	5.7480	14.1951	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	373.9057	253.6005	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.1984	0.5861	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	452.2638	353.3330	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	6.4059	11.0355	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	204.2154	270.6437	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	174.0569	232.8212	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	811.9931	688.4936	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	3.1579	4.0431	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	499.4132	407.3283	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	709.9031	599.1489	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	946.0310	820.1821	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	50.0697	69.5939	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	23.9581	34.5090	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	7.4262	10.5417	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	293.7756	368.1729	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	543.7715	457.6475	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	48.3869	63.2070	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2017	DAUS	13.50 Put	60	573.7575	492.3614	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	71.9346	89.1087	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	874.8483	772.6743	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	33.4437	46.0571	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	435.0852	370.3008	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	361.3900	426.3679	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	595.6289	517.0307	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	91.4771	109.3045	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	616.7076	539.3849	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	115.9610	134.2902	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	633.7375	557.2593	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	135.0043	156.3561	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	649.0512	572.5412	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	155.9486	175.2327	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	661.6172	586.3090	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	179.1529	200.6348	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	670.4452	595.5435	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	193.4828	216.4920	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1654.7706	1540.7534	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	643.6306	708.3780	0.0000	0.0000	0	0.00
			<u>290,089</u>					<i>0.00</i>	<i>0.00</i>
								<i>10 781 356.00</i>	<i>0.00</i>
		Total	308,196					347.00	4,608,136.00
								15 501 414.00	53 488 410 004.80
Future									
Mar 2017	EUUS	Future	718	1.0622	1.0613	0.0000	0.0000	0	0.00
Jun 2017	EUUS	Future	12,701	1.0673	1.0664	0.0000	0.0000	0	0.00
			<u>13,419</u>					<i>0.00</i>	<i>0.00</i>
								<i>409 087.00</i>	<i>4 596 936 165.00</i>
		Total	13,419					0.00	0.00
								409 087.00	4 596 936 165.00
Future									
Mar 2017	GBUS	Future	1,350	1.2479	1.2500	0.0000	0.0000	0	0.00
Jun 2017	GBUS	Future	4,048	1.2509	1.2530	0.0000	0.0000	0	0.00
			<u>5,398</u>					<i>0.00</i>	<i>0.00</i>
								<i>20 751.00</i>	<i>260 959 125.00</i>
		Total	5,398					0.00	0.00
								20 751.00	260 959 125.00
Future									
Mar 2017	ZAAD	Future	22,286	10.1343	10.2223	0.0000	0.0000	21,000	213,082,800.00
Jun 2017	ZAAD	Future	7,655	10.2926	10.3836	0.0000	0.0000	0	0.00
Sep 2017	ZAAD	Future	225	10.4433	10.5373	0.0000	0.0000	0	0.00
Dec 2017	ZAAD	Future	33	10.5949	10.6924	0.0000	0.0000	0	0.00
			<u>30,199</u>					<i>21,000.00</i>	<i>213,082,800.00</i>
								<i>3 094 721.00</i>	<i>26 029 303 387.40</i>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total			30,199					21,000.00	213,082,800.00	3 127 098.00	26 029 303 387.40	
Future												
	Mar 2017	ZACR	Future	10	1.9231	1.9405	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	75,139	14.0271	14.1962	14.1500	14.0000	13,872	194,586,781.50		
	Jun 2017	ZAEU	Future	80,199	14.3447	14.5210	14.3991	14.3991	920	13,308,506.00		
	Sep 2017	ZAEU	Future	1,552	14.6483	14.8315	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	Future	154	14.9597	15.1500	14.9772	14.9772	10	150,000.00		
				157,044					14,802.00	208,045,287.50	10 026 162.00	138 863 414 104.60
Option												
	Mar 2017	ZAEU	13.69 Put	1,000	89.5082	55.3886	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	3.0072	4.8000	0.0000	0.0000	0	0.00		
				1,680					0.00	0.00	4 794 181.00	0.00
			Total	158,724					14,802.00	208,045,287.50	14 820 343.00	138 863 414 104.60
Future												
	Mar 2017	ZAFR	Future	1,356	13.1640	13.3155	0.0000	0.0000	0	0.00		
				1,356					0.00	0.00	571 373.00	5 990 346 621.50
			Total	1,356					0.00	0.00	571 373.00	5 990 346 621.50
Future												
	Mar 2017	ZAGB	Future	49,674	16.4791	16.7210	16.7250	16.4337	5,414	89,438,868.00		
	Jun 2017	ZAGB	Future	24,683	16.8127	17.0623	17.0202	17.0202	70	1,191,414.00		
	Sep 2017	ZAGB	Future	462	17.1305	17.3874	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	5,738	17.4523	17.7172	0.0000	0.0000	0	0.00		
				80,557					5,484.00	90,630,282.00	7 255 862.00	119 669 259 610.00
Option												
	Mar 2017	ZAGB	19.00 Call	600	12.5102	19.7823	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	4.0939	4.6185	0.0000	0.0000	0	0.00		
				1,800					0.00	0.00	1 756 813.00	0.00
			Total	82,357					5,484.00	90,630,282.00	9 012 675.00	119 669 259 610.00
Future												
	Mar 2017	ZAHK	Future	15,930	1.7026	1.7245	0.0000	0.0000	0	0.00		
				15,930					0.00	0.00	117 700.00	2 137 045 606.00
			Total	15,930					0.00	0.00	117 700.00	2 137 045 606.00

<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>	
Future											
Mar 2017	ZAJY	Future	42	0.1163	0.1175	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1189	0.1202	0.0000	0.0000	0	0.00		
			<u>3,803</u>					<u>0.00</u>	<u>0.00</u>	<u>912 001.00</u>	<u>10 136 843 187.40</u>
		Total	3,803					0.00	0.00	912 001.00	10 136 843 187.40
Future											
Sep 2017	ZAKS	Future	1,382	0.1266	0.1284	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27 127.00</u>	<u>372 831 350.00</u>
		Total	1,382					0.00	0.00	27 127.00	372 831 350.00
Future											
Mar 2017	ZAUM	Future	466	13.2053	13.3765	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	43	13.4405	13.6174	0.0000	0.0000	0	0.00		
Sep 2017	ZAUM	Future	1	13.6588	13.8417	0.0000	0.0000	0	0.00		
			<u>510</u>					<u>0.00</u>	<u>0.00</u>	<u>134 983.00</u>	<u>153 120 249 700.00</u>
		Total	510					0.00	0.00	139 506.00	153 120 249 700.00
Future											
Mar 2017	ZAUS	Future	401,061	13.2053	13.3765	13.3418	13.1400	43,582	576,703,197.50		
Jun 2017	ZAUS	Future	214,066	13.4405	13.6174	13.5539	13.4000	9,514	128,224,948.60		
Sep 2017	ZAUS	Future	17,561	13.6588	13.8417	13.7500	13.6000	2,092	28,599,734.50		
Dec 2017	ZAUS	Future	15,866	13.8759	14.0650	13.8741	13.8741	10	139,000.00		
Mar 2018	ZAUS	Future	70	14.0942	14.2883	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.3127	14.5110	0.0000	0.0000	0	0.00		
			<u>648,694</u>					<u>55,198.00</u>	<u>733,666,880.60</u>	<u>129 244 826.00</u>	<u>1 465 061 944 878.20</u>
Option											
Mar 2017	ZAUS	12.20 Put	250	10.2349	7.4325	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	22.9905	16.5179	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	58.8276	34.8984	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.99 Put	2,000	128.3447	83.1730	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,792	132.0825	85.8855	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	143.7217	94.3972	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	147.7440	97.3606	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	173.3879	116.4896	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.15 Put	2,000	196.7390	134.2446	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.20 Put	2,000	221.8874	153.6878	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Call	13,791	205.8782	301.3411	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Put	100	250.5782	174.8411	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.26 Put	1,000	256.5237	179.2791	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.65 Call	2,400	89.5505	140.6679	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.70 Call	1,603	80.4029	127.4980	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	13.90 Call	3,700	51.8349	85.5928	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	49.5286	82.2235	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	42.2118	71.4255	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	41.2562	70.0025	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	835.9562	693.5025	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	927.4951	780.3591	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	25.4592	45.1903	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	20.6946	37.4401	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1115.3946	960.9401	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	16.4459	30.3849	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1211.1459	1053.8849	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	15.0049	27.9554	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1249.7049	1091.4554	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	13.0812	24.6771	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	12.7806	24.1705	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	9.9017	19.2546	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	5.4541	10.7694	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	5.0956	10.0442	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	4.5516	8.9414	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	4.1603	8.1466	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	3.3286	6.4542	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2027.2006	1858.2689	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2156.5877	1987.0259	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	1.4628	2.6711	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	1.4026	2.5507	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2495.6278	2325.1120	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2535.5556	2364.9716	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.7585	1.2841	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.7148	0.8189	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.7635	0.8416	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.8357	0.8834	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3545.6099	3374.4316	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.9933	0.9892	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.7487	1.0734	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0620	0.1049	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0606	0.1025	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0160	0.0280	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0063	0.0112	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0000	0.0001	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	202.7711	164.7212	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	310.0710	255.4829	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	505.5102	599.9744	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	13.69 Put	250	684.4304	590.7626	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	778.6577	678.2104	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	806.4792	704.1696	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	339.9964	408.7450	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	899.4964	791.3450	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	981.1243	868.2878	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	996.2722	882.5752	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1034.4825	918.6746	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1073.1714	955.3084	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	277.1080	334.9395	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1151.9166	1030.1963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	230.1293	279.5752	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1620.1145	1482.4295	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	138.9171	172.4395	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	114.3708	142.7755	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	105.9225	132.5078	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2165.4225	2015.1078	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	85.7380	107.8547	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2425.2380	2270.4547	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	81.3940	102.5240	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	80.7932	101.7863	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	72.9006	92.0714	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	67.8008	85.7777	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	63.3592	79.9706	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	61.0061	76.7042	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	45.9855	59.1891	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	16.0409	25.1510	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	9.6098	15.6886	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	3.0942	5.5221	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	383.4348	330.8883	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	574.5214	501.4670	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	787.3749	893.1953	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	780.5370	692.8236	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1085.4140	980.3027	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1156.8933	1048.3745	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1267.8216	1153.7988	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	200.7703	236.1098	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	163.6733	192.9424	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	140.5639	162.2652	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	130.9075	151.0533	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	129.5537	149.4795	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	87.6837	110.5037	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	12.00 Put	20,403	129.6354	99.8936	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.23 Put	20,403	533.2426	471.6153	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	591.7010	521.5788	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	959.3703	866.7559	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	1016.3337	920.8873	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	1055.0812	957.6401	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	1074.6814	976.2532	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1292.6346	1184.1647	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1313.8599	1204.4913	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.24 Call	20,403	323.6175	365.9845	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	286.7849	324.4518	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	263.0256	292.9713	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	240.4047	266.6597	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	237.7300	263.6179	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	235.7604	261.3749	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	233.1723	258.4312	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	186.6970	208.9541	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	818.8917	747.0571	0.0000	0.0000	0	0.00	
			<u>1,334,951</u>					<u>0.00</u>	<u>0.00</u>	<u>31 688 547.00</u>
		Total	1,983,645					55,198.00	733,666,880.60	160 933 373.00
		Grand Total	2,608,260					96,831.00	1 250 033 386.10	214,452,423
										2,022,340,009,033.90