



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.9140	1.9323	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	13.7912	13.9639	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	13.7976	13.9740	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	13.8054	13.9865	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	13.9095	14.0860	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.9516	14.1287	0.0000	0.0000	0	0.00		
			2,438					0.00	0.00	110 033.00	1 407 965 501.60
		<b>Total</b>	<b>2,438</b>					<b>0.00</b>	<b>0.00</b>	<b>399 633.00</b>	<b>1 407 965 501.60</b>
<b>Future</b>											
Feb 2017	DAGB	Future	48	16.2516	16.4356	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.3621	16.5408	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.4065	16.5855	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.4469	16.6264	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.4569	16.6365	0.0000	0.0000	0	0.00		
			531					0.00	0.00	51 782.00	848 495 685.50
		<b>Total</b>	<b>531</b>					<b>0.00</b>	<b>0.00</b>	<b>242 895.00</b>	<b>848 495 685.50</b>
<b>Future</b>											
Feb 2017	DAUS	Future	788	13.0397	13.1499	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.0499	13.1637	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,673	13.0534	13.1710	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.0561	13.1735	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,271	13.1349	13.2482	0.0000	0.0000	39	512,142.00		
Apr 2017	DAUS	Future	40	13.1607	13.2742	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.1654	13.2790	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	13.1771	13.2908	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.1843	13.2981	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.2010	13.3151	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.2321	13.3465	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.3999	13.5176	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.4236	13.5417	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.4495	13.5682	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.6206	13.7421	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.6698	13.7921	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.8845	14.0125	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.0864	14.2214	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.3044	14.4472	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.5177	14.6681	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.7311	14.8891	0.0000	0.0000	0	0.00		
			<u>18,116</u>					<u>39.00</u>	<u>512,142.00</u>	<u>4 720 097.00</u>	<u>53 488 922 146.80</u>

Option

Feb 2017	DAUS	13.23 Put	20,000	199.8076	126.1701	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	25,000	573.6686	470.6865	0.0000	0.0000	2,564	0.00
Feb 2017	DAUS	14.32 Put	0	1280.3460	1170.6236	0.0000	0.0000	1,500	0.00
Feb 2017	DAUS	15.03 Call	1,500	0.0299	0.0933	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	3.4998	5.3089	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	44.6271	78.6766	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	433.1651	338.5986	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	11.5405	21.3029	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	3.7549	5.7480	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	471.5885	373.9057	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.0993	0.1984	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92 Call	20,000	44.9936	0.0000	0.0000	0.0000	20,000	0.00
Mar 2017	DAUS	13.50 Put	60	530.9867	452.2638	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	4.6744	6.4059	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	174.3211	204.2154	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	148.5645	174.0569	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	905.0706	811.9931	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	2.2025	3.1579	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	570.4292	499.4132	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	792.5454	709.9031	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1037.2860	946.0310	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	41.9355	50.0697	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	20.1782	23.9581	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	5.4104	7.4262	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	252.8483	293.7756	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	606.9255	543.7715	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
May 2017	DAUS	15.97 Call	60	41.2686	48.3869	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	633.9929	573.7575	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	64.3695	71.9346	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	947.8889	874.8483	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	28.4673	33.4437	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	482.5290	435.0852	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	325.0791	361.3900	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	653.9408	595.6289	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	83.6565	91.4771	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	672.3938	616.7076	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	106.1081	115.9610	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	688.1752	633.7375	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	126.6435	135.0043	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	701.8060	649.0512	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	144.2070	155.9486	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	712.9681	661.6172	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	167.6125	179.1529	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	721.1694	670.4452	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	176.7356	193.4828	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1729.9635	1654.7706	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	597.2018	643.6306	0.0000	0.0000	0	0.00		
			<u>308,589</u>					<u>24,064.00</u>	<u>0.00</u>	<u>10 805 420.00</u>	<u>0.00</u>
<b>Total</b>			<b>326,705</b>					<b>24,103.00</b>	<b>512,142.00</b>	<b>15 525 517.00</b>	<b>53 488 922 146.80</b>
<b>Future</b>											
Mar 2017	EUUS	Future	718	1.0579	1.0622	0.0000	0.0000	0	0.00		
Jun 2017	EUUS	Future	12,701	1.0630	1.0673	0.0000	0.0000	0	0.00		
			<u>13,419</u>					<u>0.00</u>	<u>0.00</u>	<u>409 087.00</u>	<u>4 596 936 165.00</u>
<b>Total</b>			<b>13,419</b>					<b>0.00</b>	<b>0.00</b>	<b>409 087.00</b>	<b>4 596 936 165.00</b>
<b>Future</b>											
Mar 2017	GBUS	Future	1,350	1.2450	1.2479	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	4,048	1.2481	1.2509	0.0000	0.0000	0	0.00		
			<u>5,398</u>					<u>0.00</u>	<u>0.00</u>	<u>20 751.00</u>	<u>260 959 125.00</u>
<b>Total</b>			<b>5,398</b>					<b>0.00</b>	<b>0.00</b>	<b>20 751.00</b>	<b>260 959 125.00</b>
<b>Future</b>											
Mar 2017	ZAAD	Future	22,360	10.0489	10.1343	10.0693	10.0693	148	1,490,256.40		
Jun 2017	ZAAD	Future	7,655	10.2058	10.2926	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.3534	10.4433	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	33	10.5019	10.5949	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			30,273					148.00	1,490,256.40	3 094 869.00	26 030 793 643.80
		<b>Total</b>	<b>30,273</b>					<b>148.00</b>	<b>1,490,256.40</b>	3 127 246.00	26 030 793 643.80
<b>Future</b>											
	Jun 2017 ZACA	Future	10	10.1865	10.3199	10.2000	10.2000	10	102,000.00		
			10					10.00	102,000.00	74 332.00	700 641 992.40
		<b>Total</b>	<b>10</b>					<b>10.00</b>	<b>102,000.00</b>	74 332.00	700 641 992.40
<b>Future</b>											
	Mar 2017 ZACR	Future	10	1.9058	1.9231	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109 774.00	2 503 098 356.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	109 774.00	2 503 098 356.00
<b>Future</b>											
	Mar 2017 ZAEU	Future	74,819	13.8491	14.0271	13.9200	13.8169	2,688	37,419,641.60		
	Jun 2017 ZAEU	Future	80,449	14.1639	14.3447	0.0000	0.0000	250	3,536,075.00		
	Sep 2017 ZAEU	Future	1,552	14.4630	14.6483	0.0000	0.0000	0	0.00		
	Dec 2017 ZAEU	Future	154	14.7690	14.9597	0.0000	0.0000	0	0.00		
			156,974					2,938.00	40,955,716.60	10 029 100.00	138 904 369 821.20
<b>Option</b>											
	Mar 2017 ZAEU	13.69 Put	1,000	143.2526	89.5082	0.0000	0.0000	0	0.00		
	Mar 2017 ZAEU	16.00 Call	680	1.7195	3.0072	0.0000	0.0000	0	0.00		
			1,680					0.00	0.00	4 794 181.00	0.00
		<b>Total</b>	<b>158,654</b>					<b>2,938.00</b>	<b>40,955,716.60</b>	14 823 281.00	138 904 369 821.20
<b>Future</b>											
	Mar 2017 ZAFR	Future	1,356	13.0028	13.1640	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	571 373.00	5 990 346 621.50
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	571 373.00	5 990 346 621.50
<b>Future</b>											
	Mar 2017 ZAGB	Future	49,619	16.2989	16.4791	16.3662	16.2712	2,052	33,603,628.20		
	Jun 2017 ZAGB	Future	24,668	16.6300	16.8127	16.5776	16.5776	15	248,664.00		
	Sep 2017 ZAGB	Future	462	16.9422	17.1305	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	5,738	17.2591	17.4523	0.0000	0.0000	0	0.00		
			80,487					2,067.00	33,852,292.20	7 257 929.00	119 703 111 902.20
<b>Option</b>											
	Mar 2017 ZAGB	19.00 Call	600	8.4809	12.5102	0.0000	0.0000	0	0.00		
	Mar 2017 ZAGB	21.00 Call	1,200	3.6514	4.0939	0.0000	0.0000	0	0.00		
			1,800					0.00	0.00	1 756 813.00	0.00
		<b>Total</b>	<b>82,287</b>					<b>2,067.00</b>	<b>33,852,292.20</b>	9 014 742.00	119 703 111 902.20

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.6875	1.7026	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>117 700.00</u>	<u>2 137 045 606.00</u>
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	117 700.00	2 137 045 606.00
<b>Future</b>											
Mar 2017	ZAJY	Future	42	0.1143	0.1163	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1169	0.1189	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>
		<b>Total</b>	<b>3,803</b>					<b>0.00</b>	<b>0.00</b>	912 001.00	10 136 843 187.40
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1251	0.1266	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>
		<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	13.0912	13.2053	0.0000	0.0000	30	39,257,500.00		
Jun 2017	ZAUM	Future	43	13.3244	13.4405	0.0000	0.0000	0	0.00		
Sep 2017	ZAUM	Future	1	13.5386	13.6588	0.0000	0.0000	0	0.00		
			<u>510</u>					<u>30.00</u>	<u>39,257,500.00</u>	<u>135 013.00</u>	<u>153 159 507 200.00</u>
		<b>Total</b>	<b>510</b>					<b>30.00</b>	<b>39,257,500.00</b>	139 536.00	153 159 507 200.00
<b>Future</b>											
Mar 2017	ZAUS	Future	396,952	13.0912	13.2053	13.2067	13.0428	101,491	1,329,131,638.40		
Jun 2017	ZAUS	Future	218,539	13.3244	13.4405	13.3902	13.2816	6,340	84,626,051.60		
Sep 2017	ZAUS	Future	17,596	13.5386	13.6588	13.6500	13.5000	2,037	27,597,068.50		
Dec 2017	ZAUS	Future	15,866	13.7515	13.8759	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	13.9635	14.0942	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.1745	14.3127	0.0000	0.0000	0	0.00		
			<u>649,093</u>					<u>109,868.00</u>	<u>1,441,354,758.50</u>	<u>129 354 694.00</u>	<u>1 466 503 299 636.70</u>
		<b>Total</b>									
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	13.2598	10.2349	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	31.5986	22.9905	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	83.0002	58.8276	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.99 Put	2,000	170.8633	128.3447	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,792	175.4339	132.0825	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	189.5881	143.7217	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	194.4535	147.7440	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	225.1819	173.3879	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.15 Put	2,000	254.3305	196.7390	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	13.20 Put	2,000	285.2045	221.8874	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	158.9128	205.8782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	317.7128	250.5782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	324.4026	256.5237	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	66.3942	89.5505	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	59.3642	80.4029	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	36.5968	51.8349	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	34.8044	49.5286	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	29.1631	42.2118	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	28.4318	41.2562	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	937.2318	835.9562	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1030.8200	927.4951	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	16.5771	25.4592	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	13.1181	20.6946	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1221.9181	1115.3946	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	10.1034	16.4459	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1318.9034	1211.1459	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	9.2525	15.0049	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1358.0525	1249.7049	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	8.1182	13.0812	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	7.9442	12.7806	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	6.2782	9.9017	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	3.6784	5.4541	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	3.4655	5.0956	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	3.1406	4.5516	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	2.9053	4.1603	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	2.3996	3.3286	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2140.6853	2027.2006	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2270.2936	2156.5877	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	1.2137	1.4628	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	1.1732	1.4026	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2609.6449	2495.6278	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2649.6537	2535.5556	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.8683	0.7585	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.9216	0.7148	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.9887	0.7635	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	1.0864	0.8357	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3659.9856	3545.6099	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.2962	0.9933	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.7814	0.7487	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0708	0.0620	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0693	0.0606	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	19.00 Call	6,370	0.0192	0.0160	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0078	0.0063	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0000	0.0000	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	232.0309	202.7711	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	351.4463	310.0710	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	450.5825	505.5102	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	751.9063	684.4304	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	850.4464	778.6577	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	879.4512	806.4792	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	300.6632	339.9964	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	976.2632	899.4964	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1061.0531	981.1243	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1076.7159	996.2722	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1116.1932	1034.4825	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1156.1102	1073.1714	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	244.6653	277.1080	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1237.1946	1151.9166	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	202.9445	230.1293	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1714.6461	1620.1145	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	121.2056	138.9171	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	99.7381	114.3708	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	92.3664	105.9225	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2267.9664	2165.4225	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	74.7924	85.7380	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2530.3924	2425.2380	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	71.0166	81.3940	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	70.4959	80.7932	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	63.9815	72.9006	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	60.1822	67.8008	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	56.6789	63.3592	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	54.7072	61.0061	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	42.0968	45.9855	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	13.5707	16.0409	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	8.0564	9.6098	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	2.5456	3.0942	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	423.1097	383.4348	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	626.2071	574.5214	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	721.8013	787.3749	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	843.0167	780.5370	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1159.7651	1085.4140	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1233.9127	1156.8933	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1348.2482	1267.8216	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>		
Sep 2017	ZAUS	16.00 Call	3,680	181.8950	200.7703	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	150.7293	163.6733	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	130.0064	140.5639	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	121.3487	130.9075	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	120.1331	129.5537	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	77.2895	87.6837	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	20,403	146.2666	129.6354	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	469.3500	0.0000	0.0000	0.0000	2,580	0.00		
Dec 2017	ZAUS	13.23 Put	20,403	576.5600	533.2426	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	638.0799	591.7010	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	1021.4514	959.3703	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	1080.5202	1016.3337	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	1120.6489	1055.0812	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	1140.9297	1074.6814	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1366.0713	1292.6346	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1388.0502	1313.8599	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	2,580	498.7805	0.0000	0.0000	0.0000	5,160	0.00		
Dec 2017	ZAUS	16.24 Call	20,403	297.0200	323.6175	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	263.9596	286.7849	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	243.0759	263.0256	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	16,000	222.3450	240.4047	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	219.8931	237.7300	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	218.0871	235.7604	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	215.7211	233.1723	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	168.3321	186.6970	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	865.7566	818.8917	0.0000	0.0000	0	0.00		
			<u>1,340,111</u>					<u>7,740.00</u>	<u>0.00</u>	<u>31 696 287.00</u>	<u>0.00</u>
	<b>Total</b>		<b>1,989,204</b>					<b>117,608.00</b>	<b>1,441,354,758.50</b>	<b>161 050 981.00</b>	<b>1 466 503 299 636.70</b>
	<b>Grand Total</b>		<b>2,632,272</b>					<b>146,904.00</b>	<b>1 557 524 665.70</b>	<b>214,599,327</b>	<b>2,023,897,533,699.60</b>