



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.4288	14.4641	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4354	14.4709	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.4562	14.4916	0.0000	0.0000	9	131,169.60		
Feb 2017	DAEU	Future	2,000	14.5395	14.5762	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.5530	14.5897	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.6619	14.6995	0.0000	0.0000	0	0.00		
			<u>2,471</u>					<u>9.00</u>	<u>131,169.60</u>	<u>108,479.00</u>	<u>1,385,571,402.70</u>
<b>Total</b>			<b>2,471</b>					<b>9.00</b>	<b>131,169.60</b>	<b>398,079.00</b>	<b>1,385,571,402.70</b>
<b>Future</b>											
Jan 2017	DAGB	Future	30	16.6611	16.9100	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.7615	17.0126	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.8732	17.1264	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.9634	17.2184	0.0000	0.0000	0	0.00		
			<u>313</u>					<u>0.00</u>	<u>0.00</u>	<u>51,279.00</u>	<u>839,981,984.10</u>
<b>Total</b>			<b>313</b>					<b>0.00</b>	<b>0.00</b>	<b>242,392.00</b>	<b>839,981,984.10</b>
<b>Future</b>											
Jan 2017	DAUS	Future	50	13.6752	13.6624	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	390	13.6774	13.6667	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,600	13.6859	13.6752	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.6928	13.6827	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.7008	13.6908	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	13.7115	13.7016	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.7195	13.7098	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.7221	13.7125	0.0000	0.0000	78	1,077,804.00		
Feb 2017	DAUS	Future	340	13.7672	13.7578	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.7853	13.7760	0.0000	0.0000	2,920	40,401,120.00		
Feb 2017	DAUS	Future	5,745	13.7931	13.7838	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	720	13.7957	13.7864	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	DAUS	Future	3,883	13.8752	13.8662	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.9032	13.8944	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.9213	13.9127	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.9290	13.9206	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.1643	14.1586	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.4065	14.4042	0.0000	0.0000	0	0.00		
			<u>26,395</u>					<u>2,998.00</u>	<u>41,478,924.00</u>	<u>4,677,115.00</u>	<u>52,905,608,133.70</u>

Option

Jan 2017	DAUS	13.95 Put	2,000	305.9329	324.7037	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	0.0436	0.0204	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	16.5053	18.9849	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	464.2098	486.8564	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	2.3385	2.1532	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	94.4285	106.4713	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	123.5752	135.8906	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	265.0005	286.1821	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	38.3569	46.3189	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	12.9091	10.9851	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	525.7956	544.6249	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	12.3239	10.1902	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	699.2772	714.5285	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	48.5190	52.0530	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	220.8342	233.9743	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	50.8592	53.6286	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	307.5261	316.7076	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	97.4078	99.9034	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	540.3047	548.6627	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	34.6071	38.0859	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	337.9490	344.5031	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	477.0563	484.4240	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	645.8230	654.0136	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	223.4534	225.4043	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	133.8107	136.3180	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	60.8458	63.2107	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	377.9859	383.3139	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	165.0632	168.6838	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	409.5823	413.6409	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	196.9584	201.9771	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	637.0508	641.6170	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	96.2962	104.0451	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	434.9537	438.3026	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	217.7796	223.5719	0.0000	0.0000	0	0.00

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Aug 2017	DAUS	13.50 Put	60	460.9598	461.7275	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	242.5024	248.9124	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	482.5203	481.8522	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	261.9327	269.0258	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	502.1637	499.9031	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	282.1478	290.1680	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	520.1587	516.4934	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	308.7919	318.0673	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	532.1220	527.0813	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	324.4308	334.9583	0.0000	0.0000	0	0.00	
			<u>55,860</u>					<i>0.00</i>	<i>0.00</i>	<i>10,337,587.00</i>
	<b>Total</b>		<b>82,255</b>					<b>2,998.00</b>	<b>41,478,924.00</b>	15,014,702.00
										52,905,608,133.70
<b>Future</b>										
Mar 2017	EUUS	Future	723	1.0555	1.0589	0.0000	0.0000	10	106,180.00	
Jun 2017	EUUS	Future	25,352	1.0611	1.0644	0.0000	0.0000	0	0.00	
			<u>26,075</u>					<i>10.00</i>	<i>106,180.00</i>	<i>392,989.00</i>
	<b>Total</b>		<b>26,075</b>					<b>10.00</b>	<b>106,180.00</b>	4,423,596,946.00
<b>Future</b>										
Jun 2017	GBUS	Future	8,095	1.2186	1.2376	0.0000	0.0000	0	0.00	
			<u>8,095</u>					<i>0.00</i>	<i>0.00</i>	<i>12,533.00</i>
	<b>Total</b>		<b>8,095</b>					<b>0.00</b>	<b>0.00</b>	157,724,647.00
<b>Future</b>										
Mar 2017	ZAAD	Future	18,899	10.1354	10.1027	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	124	10.2966	10.2660	10.3300	10.3300	22	227,260.00	
Sep 2017	ZAAD	Future	225	10.4503	10.4212	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.6028	10.5751	0.0000	0.0000	33	349,965.00	
			<u>19,281</u>					<i>55.00</i>	<i>577,225.00</i>	<i>3,044,002.00</i>
	<b>Total</b>		<b>19,281</b>					<b>55.00</b>	<b>577,225.00</b>	25,508,113,657.70
<b>Future</b>										
Mar 2017	ZACA	Future	237	10.4389	10.4783	0.0000	0.0000	0	0.00	
			<u>237</u>					<i>0.00</i>	<i>0.00</i>	<i>73,979.00</i>
	<b>Total</b>		<b>237</b>					<b>0.00</b>	<b>0.00</b>	696,987,436.40
<b>Future</b>										
Mar 2017	ZACR	Future	10	1.9819	1.9880	0.0000	0.0000	0	0.00	
			<u>10</u>					<i>0.00</i>	<i>0.00</i>	<i>109,774.00</i>
	<b>Total</b>		<b>10</b>					<b>0.00</b>	<b>0.00</b>	2,503,098,356.00

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<b>Future</b>											
Mar 2017	ZAEU	Future	86,881	14.5968	14.6346	14.7260	14.6165	112	1,647,987.00		
Jun 2017	ZAEU	Future	80,416	14.9414	14.9818	15.0550	14.9775	200	3,003,250.00		
Sep 2017	ZAEU	Future	1,356	15.2676	15.3118	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	31	15.5999	15.6475	0.0000	0.0000	31	484,840.00		
			<u>168,684</u>					<u>343.00</u>	<u>5,136,077.00</u>	<u>9,915,818.00</u>	<u>137,259,468,982.30</u>
<b>Option</b>											
Mar 2017	ZAEU	14.30 Put	1,000	276.5978	263.3909	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.80 Call	500	331.2204	348.3142	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	80.1702	85.8764	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	17.17 Call	1,000	15.5209	18.6768	0.0000	0.0000	0	0.00		
			<u>3,180</u>					<u>0.00</u>	<u>0.00</u>	<u>4,789,681.00</u>	<u>0.00</u>
		<b>Total</b>	<b>171,864</b>					<b>343.00</b>	<b>5,136,077.00</b>	<b>14,705,499.00</b>	<b>137,259,468,982.30</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	13.6295	13.6623	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571,107.00</u>	<u>5,986,703,557.30</u>
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571,107.00</b>	<b>5,986,703,557.30</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	45,082	16.8071	17.0595	16.9265	16.7943	137	2,308,129.70		
Jun 2017	ZAGB	Future	32,002	17.1595	17.4190	17.2171	17.2171	5	86,085.50		
Sep 2017	ZAGB	Future	462	17.4907	17.7586	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	17.8249	18.1001	0.0000	0.0000	57	1,018,590.00		
			<u>83,301</u>					<u>199.00</u>	<u>3,412,805.20</u>	<u>7,143,352.00</u>	<u>117,756,967,287.50</u>
<b>Option</b>											
Mar 2017	ZAGB	17.00 Call	500	477.2318	606.2414	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	137.2784	186.4321	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	82.6821	120.9208	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	24.3674	28.0074	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>
		<b>Total</b>	<b>86,801</b>					<b>199.00</b>	<b>3,412,805.20</b>	<b>8,898,465.00</b>	<b>117,756,967,287.50</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.7839	1.7831	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>95,070.00</u>	<u>1,746,455,456.00</u>
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	<b>95,070.00</b>	<b>1,746,455,456.00</b>
<b>Future</b>											
Mar 2017	ZAJY	Future	320	0.1190	0.1189	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1218	0.1217	0.0000	0.0000	0	0.00		

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			4,081					0.00	0.00	911,196.00	10,127,175,079.50
		<b>Total</b>	<b>4,081</b>					<b>0.00</b>	<b>0.00</b>	911,196.00	10,127,175,079.50
<b>Future</b>											
	Sep 2017 ZAKS	Future	1,382	0.1306	0.1312	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	27,127.00	372,831,350.00
		<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 ZANZ	Future	238	9.6519	9.6526	0.0000	0.0000	0	0.00		
			238					0.00	0.00	144,338.00	1,105,027,470.00
		<b>Total</b>	<b>238</b>					<b>0.00</b>	<b>0.00</b>	164,338.00	1,105,027,470.00
<b>Future</b>											
	Mar 2017 ZASD	Future	342	9.6214	9.6243	0.0000	0.0000	0	0.00		
			342					0.00	0.00	9,114.00	92,710,446.50
		<b>Total</b>	<b>342</b>					<b>0.00</b>	<b>0.00</b>	9,114.00	92,710,446.50
<b>Future</b>											
	Mar 2017 ZATR	Future	83	3.6591	3.7583	0.0000	0.0000	0	0.00		
			83					0.00	0.00	360.00	1,600,907.40
		<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	360.00	1,600,907.40
<b>Future</b>											
	Mar 2017 ZAUM	Future	481	13.8294	13.8202	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	54	14.0816	14.0749	0.0000	0.0000	0	0.00		
			535					0.00	0.00	134,523.00	152,491,880,520.00
		<b>Total</b>	<b>535</b>					<b>0.00</b>	<b>0.00</b>	139,046.00	152,491,880,520.00
<b>Future</b>											
	Mar 2017 ZAUS	Future	465,661	13.8294	13.8202	13.9500	13.8148	11,833	164,396,082.40		
	Jun 2017 ZAUS	Future	202,536	14.0816	14.0749	14.2025	14.0900	165	2,341,725.00		
	Sep 2017 ZAUS	Future	6,262	14.3165	14.3131	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	15,492	14.5494	14.5487	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	14.7870	14.7838	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.0265	15.0190	0.0000	0.0000	0	0.00		
			690,091					11,998.00	166,737,807.40	127,979,649.00	1,447,866,479,944.20
<b>Option</b>											
	Mar 2017 ZAUS	12.20 Put	250	21.1896	23.1649	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.50 Put	1,500	35.7177	40.3597	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.00 Put	95,797	106.5626	115.1750	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.03 Put	1,000	112.8997	121.7597	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	128.7789	138.2095	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	169.9541	181.1300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	173.0468	184.2805	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	258.8230	271.1738	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	503.3863	506.9425	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	477.0998	480.7405	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	343.9685	349.2497	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	514.5685	529.0497	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	578.9399	593.3616	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	246.8540	251.7694	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	717.4540	731.5694	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	220.5449	225.2358	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	791.1449	805.0358	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	210.7765	215.3666	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	821.3765	835.1666	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	196.8883	201.3231	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	127.4867	131.6788	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	123.1726	127.3294	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	116.3059	120.3958	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	111.0918	115.1250	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	99.0644	102.9499	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1485.9862	1498.7333	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1603.6972	1616.2790	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	63.2442	66.5469	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	61.7357	65.0226	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1919.1095	1931.4106	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1956.8298	1969.0884	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	43.0132	46.0050	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	33.8506	36.6093	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	26.0652	28.5542	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	18.7689	20.9208	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2935.1286	2945.7636	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	11.6059	12.2623	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	8.9191	8.9257	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	2.7742	2.2963	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	2.7324	2.2606	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	1.1466	0.9210	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.6233	0.4903	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0186	0.0129	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	157.7427	161.5380	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	228.9603	232.8662	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	13.83 Put	2,280	553.9871	559.3315	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	574.5044	579.8695	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	643.8938	649.3073	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	705.8365	711.8367	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	717.5396	723.6072	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	747.1985	753.4232	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	777.4226	783.8014	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	839.5272	846.2082	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	531.5601	532.0232	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1224.8377	1233.4707	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	304.8084	308.3736	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1705.3264	1715.3231	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	240.0139	243.9442	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1938.4139	1949.0442	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	229.5721	233.6326	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	228.1170	232.1992	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	208.7530	213.0653	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	195.9818	200.4340	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	184.0322	188.6058	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	177.2334	181.8750	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	132.4471	137.4058	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	67.8285	75.9699	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	49.9977	54.8632	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	21.8786	24.6302	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	230.3778	230.3591	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	302.0644	301.9331	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	436.6699	436.4513	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	584.8493	585.0828	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	589.6114	589.8752	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	830.4534	832.3467	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	888.2224	890.4914	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	978.2676	981.1445	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	339.7159	345.6133	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	284.0528	290.6338	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	260.1494	266.9960	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	256.7643	263.6493	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	182.1493	190.9903	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	472.6525	467.7472	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	753.3770	750.0220	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	799.9810	797.1066	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	831.8273	829.2796	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	847.9805	845.6012	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	14.50 Put	2,055	1029.5338	1028.9905	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1047.3937	1047.0295	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	506.4104	513.0486	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	460.5203	467.8546	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	413.8227	421.8579	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	408.2230	416.3434	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	404.0850	412.2636	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	398.6458	406.9066	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	313.9386	324.5722	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	685.2623	683.1071	0.0000	0.0000	0	0.00	
			<u>1,210,559</u>					<u>0.00</u>	<u>0.00</u>	<u>31,367,092.00</u>
		<b>Total</b>	<b><u>1,900,650</u></b>					<b><u>11,998.00</u></b>	<b><u>166,737,807.40</u></b>	<b><u>159,346,741.00</u></b>
										<b><u>1,447,866,479,944.20</u></b>

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<b>Grand Total</b>	<b><u>2,321,999</u></b>		<b><u>15,612.00</u></b>	<b><u>217,580,188.20</u></b>	<b><u>212,007,514</u></b>	<b><u>1,999,028,548,025.20</u></b>
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