



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2017	DAEU	Future	67	14.3376	14.5182	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.3505	14.5349	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	349	14.3699	14.5548	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.4279	14.6141	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.4409	14.6273	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.5433	14.7325	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.5901	14.7805	0.0000	0.0000	0	0.00		
			<u>2,516</u>					0.00	0.00	109,234.00	1,396,542,137.70
Total			2,516					0.00	0.00	398,834.00	1,396,542,137.70
Future											
Jan 2017	DAGB	Future	30	16.6457	16.8850	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.7410	16.9827	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.8482	17.0928	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.8960	17.1419	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.9402	17.1872	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.9508	17.1978	0.0000	0.0000	0	0.00		
			<u>453</u>					0.00	0.00	51,438.00	842,680,503.40
Total			453					0.00	0.00	242,551.00	842,680,503.40
Future											
Jan 2017	DAUS	Future	450	13.3257	13.5439	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.3330	13.5514	0.0000	0.0000	1,980	26,371,026.00		
Jan 2017	DAUS	Future	2,339	13.3354	13.5539	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	487	13.3773	13.5969	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.3945	13.6146	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.4019	13.6222	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	712	13.4044	13.6247	0.0000	0.0000	6	81,032.00		
Mar 2017	DAUS	Future	4,019	13.4809	13.7034	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.5082	13.7312	0.0000	0.0000	0	0.00		

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Apr 2017	DAUS	Future	394	13.5132	13.7363	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.5256	13.7489	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.5330	13.7565	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.5504	13.7742	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.7599	13.9871	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.9931	14.2251	0.0000	0.0000	0	0.00		
			<u>23,201</u>					<u>1,986.00</u>	<u>26,452,058.00</u>	<u>4,697,502.00</u>	<u>53,183,459,900.30</u>

Option

Jan 2017	DAUS	14.10 Put	1,000	774.8244	565.2017	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	0.0216	0.0484	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	2.8367	12.9541	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	213.6399	92.2245	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	485.3975	296.8932	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	0.8479	5.2770	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	0.1384	1.1029	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	819.7191	612.9385	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	0.3054	1.2160	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.80 Call	20,000	60.4641	0.0000	0.0000	0.0000	20,000	0.00
Feb 2017	DAUS	13.61 Put	50,000	377.0631	255.7401	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	973.0982	782.0476	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	7.2665	12.4910	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	106.9013	178.5740	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	296.0278	0.0000	0.0000	0.0000	72,000	0.00
Feb 2017	DAUS	13.50 Put	60	324.7116	222.2671	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	8.3265	16.1585	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	423.1205	325.3684	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	35.6794	54.1098	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	375.8027	491.1069	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	333.0682	437.2516	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	719.5093	588.4196	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	10.9491	18.6348	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	448.8770	358.4079	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	630.5002	513.9911	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	839.9141	703.3811	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	116.5621	159.0162	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	65.1147	90.4774	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	24.1022	37.9856	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	492.4941	400.7557	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	92.4487	120.2636	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	526.7010	434.1843	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	120.7901	150.2950	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	797.9671	679.4820	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	17.98 Call	1,000	62.1282	76.0447	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	551.7363	459.7702	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	141.2971	170.6481	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	573.4838	484.5817	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	167.2625	195.3967	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	589.8223	504.0526	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	187.3974	217.0973	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	605.2397	522.7918	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	209.5905	238.9679	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	617.6742	540.1115	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	234.5622	267.0969	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	626.6125	552.8774	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	249.2674	280.6930	0.0000	0.0000	0	0.00	
			<u>161,129</u>					<u>92,000.00</u>	<u>0.00</u>	<u>10,537,856.00</u>
			Total	184,330				93,986.00	26,452,058.00	15,235,358.00
										53,183,459,900.30
Future										
Mar 2017	EUUS	Future	748	1.0779	1.0742	0.0000	0.0000	20	215,020.00	
Jun 2017	EUUS	Future	25,352	1.0832	1.0796	0.0000	0.0000	0	0.00	
			<u>26,100</u>					<u>20.00</u>	<u>215,020.00</u>	<u>393,104.00</u>
			Total	26,100				20.00	215,020.00	393,104.00
										4,424,828,136.00
Future										
Jun 2017	GBUS	Future	8,095	1.2524	1.2500	0.0000	0.0000	0	0.00	
			<u>8,095</u>					<u>0.00</u>	<u>0.00</u>	<u>12,553.00</u>
			Total	8,095				0.00	0.00	12,553.00
										157,970,687.00
Future										
Mar 2017	ZAAD	Future	22,309	10.1925	10.3337	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	125	10.3546	10.4982	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.5072	10.6532	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.6608	10.8076	0.0000	0.0000	0	0.00	
			<u>22,692</u>					<u>0.00</u>	<u>0.00</u>	<u>3,047,873.00</u>
			Total	22,692				0.00	0.00	3,080,250.00
										25,547,710,154.40
Future										
Mar 2017	ZACR	Future	10	1.9582	1.9853	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,774.00</u>
			Total	10				0.00	0.00	109,774.00
										2,503,098,356.00

Future

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Mar 2017	ZAEU	Future	86,285	14.4833	14.6708	14.6200	14.4700	2,063	30,087,568.50
Jun 2017	ZAEU	Future	79,681	14.8188	15.0126	14.9037	14.9037	5,685	84,392,617.50
Sep 2017	ZAEU	Future	1,396	15.1399	15.3391	0.0000	0.0000	0	0.00
Dec 2017	ZAEU	Future	154	15.4685	15.6722	0.0000	0.0000	0	0.00
			<u>167,516</u>					<u>7,748.00</u>	<u>114,480,186.00</u>
Option									
Mar 2017	ZAEU	13.69 Put	1,000	65.2042	45.9848	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	16.00 Call	680	36.7387	56.2023	0.0000	0.0000	0	0.00
			<u>1,680</u>					<u>0.00</u>	<u>0.00</u>
Total			169,196					7,748.00	114,480,186.00
									14,747,356.00
									137,809,024,224.30
Future									
Mar 2017	ZAFR	Future	1,356	13.4807	13.6792	0.0000	0.0000	0	0.00
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>
Total			1,356					0.00	0.00
									571,293.00
									5,989,255,421.50
Future									
Mar 2017	ZAGB	Future	51,476	16.7856	17.0284	16.9502	16.7704	611	10,252,663.30
Jun 2017	ZAGB	Future	32,002	17.1330	17.3821	0.0000	0.0000	0	0.00
Sep 2017	ZAGB	Future	462	17.4612	17.7157	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	5,755	17.7946	18.0532	0.0000	0.0000	0	0.00
			<u>89,695</u>					<u>611.00</u>	<u>10,252,663.30</u>
Option									
Mar 2017	ZAGB	17.00 Call	500	404.4934	516.6231	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	18.50 Call	1,200	94.2164	128.0442	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	19.00 Call	600	55.6283	77.5783	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	21.00 Call	1,200	13.8483	15.4023	0.0000	0.0000	0	0.00
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>
Total			93,195					611.00	10,252,663.30
									8,914,176.00
									118,020,538,176.90
Future									
Mar 2017	ZAHK	Future	15,930	1.7330	1.7617	0.0000	0.0000	0	0.00
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>
Total			15,930					0.00	0.00
									95,070.00
									1,746,455,456.00
Future									
Mar 2017	ZAJY	Future	362	0.1190	0.1202	0.0000	0.0000	263	3,160,313.20
Jun 2017	ZAJY	Future	3,761	0.1217	0.1230	0.0000	0.0000	0	0.00
			<u>4,123</u>					<u>263.00</u>	<u>3,160,313.20</u>
Total			4,123					263.00	3,160,313.20
									911,764.00
									10,133,998,697.90

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Future										
Sep 2017	ZAKS	Future	1,382	0.1275	0.1304	0.0000	0.0000	0	0.00	
			<u>1,382</u>					0.00	0.00	27,127.00
		Total	1,382					0.00	0.00	372,831,350.00
Future										
Mar 2017	ZANZ	Future	58	9.7459	9.8246	0.0000	0.0000	0	0.00	
			<u>58</u>					0.00	0.00	144,338.00
		Total	58					0.00	0.00	1,105,027,470.00
Future										
Mar 2017	ZASD	Future	35	9.4906	9.6143	0.0000	0.0000	0	0.00	
			<u>35</u>					0.00	0.00	9,491.00
		Total	35					0.00	0.00	96,383,934.50
Future										
Mar 2017	ZATR	Future	20,083	3.5297	3.5791	0.0000	0.0000	20,000	70,710,000.00	
			<u>20,083</u>					20,000.00	70,710,000.00	20,360.00
		Total	20,083					20,000.00	70,710,000.00	72,310,907.40
Future										
Mar 2017	ZAUM	Future	461	13.4365	13.6577	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	44	13.6801	13.9060	0.0000	0.0000	0	0.00	
			<u>505</u>					0.00	0.00	134,738.00
		Total	505					0.00	0.00	152,786,862,520.00
Future										
Mar 2017	ZAUS	Future	387,330	13.4365	13.6577	13.6198	13.4250	125,795	1,696,902,054.20	
Jun 2017	ZAUS	Future	206,571	13.6801	13.9060	13.8283	13.6620	8,207	112,582,521.50	
Sep 2017	ZAUS	Future	12,018	13.9063	14.1365	14.0600	13.9000	3,575	49,671,821.00	
Dec 2017	ZAUS	Future	15,492	14.1323	14.3662	0.0000	0.0000	18,000	255,614,400.00	
Mar 2018	ZAUS	Future	70	14.3587	14.5968	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	14.5853	14.8283	0.0000	0.0000	0	0.00	
			<u>621,551</u>					155,577.00	2,114,770,796.70	128,522,259.00
										1,455,301,334,565.60
Option										
Mar 2017	ZAUS	12.20 Put	250	14.1287	8.8771	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.50 Put	1,500	39.1953	22.1682	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.00 Put	95,797	145.6936	97.7462	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.03 Put	1,000	155.6248	105.0618	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.04 Put	1,000	159.0323	0.0000	0.0000	0.0000	1,000	0.00	
Mar 2017	ZAUS	13.10 Put	4,800	180.5002	123.6020	0.0000	0.0000	0	0.00	

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Mar 2017	ZAUS	13.15 Put	2,000	199.7405	0.0000	0.0000	0.0000	2,000	0.00
Mar 2017	ZAUS	13.20 Put	2,000	220.2219	153.8056	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	241.9466	170.6015	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	246.4407	174.0977	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	0	370.3304	272.0996	0.0000	0.0000	2,000	0.00
Mar 2017	ZAUS	13.65 Call	2,400	251.0581	354.7954	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	234.5897	333.3912	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	178.1581	258.5638	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	154.9975	227.1048	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	718.4975	569.4048	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	798.2486	641.4997	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	115.0441	0.0000	0.0000	0.0000	1,000	0.00
Mar 2017	ZAUS	14.30 Call	200	101.0281	152.7953	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	964.5281	795.0953	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	87.4158	133.4976	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1050.9158	875.7976	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	82.4953	126.3833	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1085.9953	908.6833	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	75.6254	116.3929	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	63.5632	98.6681	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	43.0787	68.9147	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	41.0311	66.1213	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	37.8244	61.7176	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	35.4334	58.4104	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	30.0772	50.2291	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1817.7776	1613.5302	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1943.0755	1736.1057	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	16.0372	28.1247	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	15.5126	27.2740	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2274.6180	2062.3511	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2313.9010	2101.1536	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	9.4116	17.1901	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	6.7474	12.6377	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	5.1040	9.0208	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	4.5803	6.5473	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3317.7390	3098.2181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	3.9850	5.4419	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	3.7604	5.0068	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.7710	1.5775	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.7577	1.5521	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.2803	0.6145	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.1397	0.3209	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	21.42 Call	1,800	0.0026	0.0076	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	201.4399	158.1044	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	292.0651	234.2462	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	704.9007	592.0780	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	729.8690	614.3161	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	813.6481	690.4643	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	887.5547	758.4093	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	901.2748	771.0686	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	935.9451	803.1275	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	971.1357	835.7526	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	412.5904	501.5932	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1043.0079	902.6476	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	349.9498	427.1358	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1479.1345	1314.1706	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	189.6634	236.6813	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1996.8718	1815.1729	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	146.0277	183.1675	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2245.9277	2057.1675	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	139.2423	174.7932	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	138.3021	173.6310	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	125.8310	158.1996	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	117.6806	148.0853	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	110.1116	138.6722	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	105.8297	133.3388	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	80.3297	98.8923	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	35.8368	48.3965	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	23.2674	32.0294	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	8.9612	12.8500	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	284.7211	237.4883	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	367.9363	310.5381	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	535.7826	454.8366	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	717.4767	618.3993	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	723.0578	623.5107	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1002.1005	881.2900	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1068.0708	942.9591	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1170.2277	1038.8789	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	236.3689	279.7904	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	197.8872	232.4619	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	183.8714	212.3092	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	181.8988	209.9557	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	132.3134	150.7833	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	556.5278	489.2114	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	14.00 Put	33,000	893.3225	793.3657	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	946.5056	842.9391	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	982.7254	876.7774	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	1000.9334	893.9338	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1204.0994	1085.5356	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1223.9536	1104.2647	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	378.4069	436.8282	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	343.0505	396.3776	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	309.6051	355.4423	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	306.0120	350.5513	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	303.3610	346.9362	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	299.8810	342.9061	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	240.7394	274.2179	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	789.6815	711.8939	0.0000	0.0000	0	0.00	
			<u>1,223,415</u>					<u>6,000.00</u>	<u>0.00</u>	<u>31,394,629.00</u>
		Total	<u>1,844,966</u>					<u>161,577.00</u>	<u>2,114,770,796.70</u>	<u>159,916,888.00</u>
										<u>1,455,301,334,565.60</u>

Grand Total	<u>2,395,025</u>			<u>284,205.00</u>	<u>2,340,041,037.20</u>	<u>212,882,388</u>	<u>2,007,990,322,104.00</u>
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