



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.9691	1.9808	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	14.3329	14.4254	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.3449	14.4371	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.3567	14.4491	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.4591	14.5545	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.5037	14.5992	0.0000	0.0000	0	0.00		
			2,437					0.00	0.00	110 032.00	1 407 951 126.60
		<b>Total</b>	<b>2,437</b>					<b>0.00</b>	<b>0.00</b>	<b>399 632.00</b>	<b>1 407 951 126.60</b>
<b>Future</b>											
Feb 2017	DAGB	Future	48	16.8752	16.9081	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.9831	17.0180	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	17.0298	17.0648	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.0718	17.1072	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	17.0824	17.1178	0.0000	0.0000	0	0.00		
			423					0.00	0.00	51 674.00	846 676 533.50
		<b>Total</b>	<b>423</b>					<b>0.00</b>	<b>0.00</b>	<b>242 787.00</b>	<b>846 676 533.50</b>
<b>Future</b>											
Feb 2017	DAUS	Future	788	13.4225	13.4665	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.4393	13.4833	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,673	13.4464	13.4905	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.4488	13.4930	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,159	13.5244	13.5691	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.5516	13.5965	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	408	13.5565	13.6015	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	13.5691	13.6141	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	70	13.5766	13.6217	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	2,200	13.5942	13.6394	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	13.8041	13.8507	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	890	13.8291	13.8758	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	14.0413	14.0822	0.0000	0.0000	0	0.00
			<u>17,155</u>					<u>0.00</u>	<u>0.00</u>
									<u>4 719 048.00</u>
									<u>53 474 401 653.80</u>

Option

Feb 2017	DAUS	13.80 Call	20,000	3.2728	12.8993	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.23 Put	20,000	57.2082	0.0000	0.0000	0.0000	20,000	0.00
Feb 2017	DAUS	13.61 Put	50,000	252.5701	233.6988	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	901.3891	859.6202	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	0.5428	0.9496	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	44.0484	61.9815	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	246.2961	282.1130	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	181.5472	171.6216	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	106.7814	134.2673	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	42.4793	58.1856	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	210.8829	198.1839	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	1.7671	2.4082	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	312.1310	300.3261	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	17.8679	22.3714	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	328.3099	360.1487	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	285.2919	314.8807	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	629.3312	610.7625	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	5.2258	6.7262	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	370.0750	359.2274	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	547.7108	531.7341	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	758.0208	736.9171	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	89.9520	101.9289	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	46.3317	53.5969	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	15.2599	18.1226	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	428.9940	460.3267	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	420.5809	407.1911	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	77.0841	84.1410	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	454.2993	439.9175	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	104.6558	112.1003	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	721.0573	701.0509	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	56.8492	61.2094	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	339.6192	327.8721	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	474.2112	497.0807	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	478.4795	463.1780	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	16.53 Call	60	124.2148	131.4238	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	500.6626	487.0807	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	149.0719	155.7610	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	518.3644	506.4629	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	172.0200	178.6412	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	533.2656	522.1630	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	193.1879	198.9320	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	546.3025	536.7799	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	216.7479	224.4239	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	555.5351	546.6437	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	233.0179	239.0315	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1479.0358	0.0000	0.0000	0.0000	1,000	0.00	
Apr 2018	DAUS	15.81 Call	2,000	759.0131	0.0000	0.0000	0.0000	2,000	0.00	
				<u>335,089</u>				<u>23,000.00</u>	<u>0.00</u>	<u>10 756 356.00</u>
	<b>Total</b>		<b>352,244</b>					<b>23,000.00</b>	<b>0.00</b>	<b>15 475 404.00</b>
										<b>53 474 401 653.80</b>
<b>Future</b>										
Mar 2017	EUUS	Future	728	1.0681	1.0715	1.0705	1.0691	478	5,115,800.00	
Jun 2017	EUUS	Future	12,701	1.0731	1.0766	0.0000	0.0000	0	0.00	
			<u>13,429</u>					<u>478.00</u>	<u>5,115,800.00</u>	<u>409 037.00</u>
	<b>Total</b>		<b>13,429</b>					<b>478.00</b>	<b>5,115,800.00</b>	<b>4 596 403 815.00</b>
<b>Future</b>										
Mar 2017	GBUS	Future	1,350	1.2551	1.2535	1.2585	1.2527	30	376,720.00	
Jun 2017	GBUS	Future	4,048	1.2580	1.2565	0.0000	0.0000	0	0.00	
			<u>5,398</u>					<u>30.00</u>	<u>376,720.00</u>	<u>20 721.00</u>
	<b>Total</b>		<b>5,398</b>					<b>30.00</b>	<b>376,720.00</b>	<b>260 583 285.00</b>
<b>Future</b>										
Mar 2017	ZAAD	Future	15,287	10.2888	10.3505	10.3120	10.3120	10	103,120.00	
Jun 2017	ZAAD	Future	113	10.4523	10.5153	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.6079	10.6697	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.7666	10.8274	0.0000	0.0000	0	0.00	
			<u>15,658</u>					<u>10.00</u>	<u>103,120.00</u>	<u>3 058 456.00</u>
	<b>Total</b>		<b>15,658</b>					<b>10.00</b>	<b>103,120.00</b>	<b>25 656 206 289.30</b>
<b>Future</b>										
Mar 2017	ZACR	Future	10	1.9615	1.9713	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>

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<b>Future</b>											
Mar 2017	ZAEU	Future	71,694	14.3974	14.4920	14.4340	14.4015	5,611	81,155,661.20		
Jun 2017	ZAEU	Future	79,698	14.7273	14.8249	14.7129	14.7129	15	220,693.50		
Sep 2017	ZAEU	Future	1,452	15.0439	15.1403	15.1561	15.0700	250	3,777,110.00		
Dec 2017	ZAEU	Future	154	15.3705	15.4663	0.0000	0.0000	0	0.00		
			<u>152,998</u>					<u>5,876.00</u>	<u>85,153,464.70</u>	<u>10 009 635.00</u>	<u>138 630 616 487.60</u>
<b>Option</b>											
Mar 2017	ZAEU	13.69 Put	1,000	34.6971	31.8556	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	11.2359	13.6788	0.0000	0.0000	0	0.00		
			<u>1,680</u>					<u>0.00</u>	<u>0.00</u>	<u>4 794 181.00</u>	<u>0.00</u>
		<b>Total</b>	<b>154,678</b>					<b>5,876.00</b>	<b>85,153,464.70</b>	<b>14 803 816.00</b>	<b>138 630 616 487.60</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	13.5087	13.6256	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571 373.00</u>	<u>5 990 346 621.50</u>
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571 373.00</b>	<b>5 990 346 621.50</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	48,218	16.9184	16.9528	17.0200	16.8993	37,498	637,928,863.70		
Jun 2017	ZAGB	Future	22,358	17.2650	17.3020	0.0000	0.0000	100	1,727,250.00		
Sep 2017	ZAGB	Future	462	17.5956	17.6287	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,738	17.9342	17.9650	0.0000	0.0000	0	0.00		
			<u>76,776</u>					<u>37,598.00</u>	<u>639,656,113.70</u>	<u>7 233 741.00</u>	<u>119 295 242 031.40</u>
<b>Option</b>											
Mar 2017	ZAGB	17.00 Call	0	374.7812	397.1643	0.0000	0.0000	500	0.00		
Mar 2017	ZAGB	18.50 Call	0	61.2465	68.1271	0.0000	0.0000	1,200	0.00		
Mar 2017	ZAGB	19.00 Call	600	33.2448	37.3284	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	6.2022	6.8355	0.0000	0.0000	0	0.00		
			<u>1,800</u>					<u>1,700.00</u>	<u>0.00</u>	<u>1 756 813.00</u>	<u>0.00</u>
		<b>Total</b>	<b>78,576</b>					<b>39,298.00</b>	<b>639,656,113.70</b>	<b>8 990 554.00</b>	<b>119 295 242 031.40</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.7382	1.7438	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>	<b>117 700.00</b>	<b>2 137 045 606.00</b>
<b>Future</b>											
Mar 2017	ZAJY	Future	42	0.1197	0.1212	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1224	0.1239	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>	<b>912 001.00</b>	<b>10 136 843 187.40</b>

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<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1292	0.1296	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>	<b>27 127.00</b>	<b>372 831 350.00</b>
<b>Future</b>											
Mar 2017	ZAUM	Future	465	13.4799	13.5244	13.5612	13.5612	1	1,356,120.00		
Jun 2017	ZAUM	Future	43	13.7242	13.7703	0.0000	0.0000	0	0.00		
Sep 2017	ZAUM	Future	1	13.9526	13.9965	0.0000	0.0000	0	0.00		
			<u>509</u>					<u>1.00</u>	<u>1,356,120.00</u>	<u>134 976.00</u>	<u>153 110 836 390.00</u>
		<b>Total</b>	<b>509</b>					<b>1.00</b>	<b>1,356,120.00</b>	<b>139 499.00</b>	<b>153 110 836 390.00</b>
<b>Future</b>											
Mar 2017	ZAUS	Future	376,681	13.4799	13.5244	13.5550	13.4250	11,877	160,332,686.50		
Jun 2017	ZAUS	Future	202,136	13.7242	13.7703	13.7975	13.6878	1,235	16,964,685.60		
Sep 2017	ZAUS	Future	15,469	13.9526	13.9965	14.0357	13.9643	10	140,000.00		
Dec 2017	ZAUS	Future	15,866	14.1824	14.2250	0.0000	0.0000	1,400	19,875,100.00		
Mar 2018	ZAUS	Future	70	14.4108	14.4590	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.6388	14.6873	0.0000	0.0000	0	0.00		
			<u>610,292</u>					<u>14,522.00</u>	<u>197,312,472.10</u>	<u>129 070 736.00</u>	<u>1 462 727 447 918.90</u>
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	7.0160	6.3245	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	16.3080	15.7578	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	32.3843	32.3687	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,792	74.4372	70.9631	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	81.7956	77.9540	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	84.3587	80.3907	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	100.9352	96.1421	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.15 Put	2,000	116.3630	110.8052	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.20 Put	2,000	133.3048	126.9148	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Call	13,791	381.6982	418.9072	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Put	100	151.7982	144.5072	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.26 Put	1,000	155.6847	148.2073	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.65 Call	2,400	192.7540	218.7498	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.70 Call	1,603	176.5540	201.1921	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.90 Call	3,700	123.5347	143.0360	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.99 Call	3,760	104.9751	122.3764	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	14.00 Call	621	103.0888	120.2669	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	14.00 Put	11,320	623.1888	595.8669	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	14.10 Put	46,000	706.0570	676.6091	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	14.21 Call	1,000	69.9160	83.2689	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	14.30 Call	200	59.0080	70.7340	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	879.1080	846.3340	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	48.8628	58.9717	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	968.9628	934.5717	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	45.3123	54.8299	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1005.4123	970.4299	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	24,000	40.4698	49.1550	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	39.7152	48.2680	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	32.3036	39.5150	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	19.4510	24.5267	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	18.2292	23.0674	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	16.3553	20.8197	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	14.9919	19.1753	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	12.0483	15.5975	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1759.1523	1717.5081	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1886.8919	1844.6807	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	5.2055	7.0663	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	4.9795	6.7769	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2223.2941	2180.0604	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2263.0227	2219.7029	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	2.5585	3.6199	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	1.6438	2.3877	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	1.1772	1.5750	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	1.1701	1.5295	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3271.2821	3227.1164	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.2083	1.5236	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	1.2575	1.5554	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.1905	0.2793	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.1865	0.2736	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0545	0.0841	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0230	0.0368	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0002	0.0003	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	150.2941	145.0818	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	232.1866	224.3472	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	669.0828	701.0901	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	629.1218	610.6143	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	653.8894	634.8847	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	461.4870	486.9887	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	737.2870	716.6887	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	811.1451	789.2336	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	824.8848	802.7366	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	859.6308	836.9028	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	894.9363	871.6336	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	380.5824	403.0403	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	967.1612	942.7356	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	319.1163	338.7106	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1407.2730	1376.5523	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	200.4708	214.4936	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	166.8142	178.8252	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	155.1064	166.3883	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1930.9064	1896.0883	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	126.8521	136.3010	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2182.6521	2146.0010	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	120.7147	129.7494	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	119.8651	128.8431	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	108.6499	116.8591	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	101.3638	109.0622	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	94.6277	101.8484	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	90.8327	97.7800	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	69.1824	73.8312	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	31.8001	35.2810	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	20.2451	22.6718	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	7.4533	8.5206	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	306.1119	299.3482	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	464.9532	453.4466	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	965.2217	996.7261	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	647.8744	633.1245	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	924.5847	905.5770	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	990.4705	970.5737	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1092.7255	1071.5274	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	263.0630	275.2050	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	215.8002	225.8509	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	179.1352	186.5347	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	166.6797	173.4476	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	164.9294	171.6096	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	121.5242	125.9329	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	90.0470	84.0156	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	441.1036	434.0486	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	488.8013	481.0144	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	817.4299	803.0615	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	869.9771	854.9143	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	905.8284	890.3030	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	923.8315	908.2397	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1125.4467	1107.5823	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	1145.2027	1127.1231	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.24 Call	20,403	399.7443	413.4894	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	355.0592	367.2886	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	321.1083	332.1394	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	289.5447	298.3768	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	286.2359	294.9279	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	283.7940	292.3823	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	280.5982	289.0466	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	226.7067	232.7490	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	709.0209	697.7227	0.0000	0.0000	0	0.00	
			<u>1,329,701</u>					<u>0.00</u>	<u>0.00</u>	<u>31 683 297.00</u>
		<b>Total</b>	<b><u>1,939,993</u></b>					<b><u>14,522.00</u></b>	<b><u>197,312,472.10</u></b>	<b><u>160 754 033.00</u></b>
										<u>1 462 727 447 918.90</u>

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<b>Grand Total</b>	<b><u>2,586,188</u></b>	<b><u>83,215.00</u></b>	<b><u>929 073 810.50</u></b>	<b><u>214,171,964</u></b>	<b><u>2,018,999,436,402.90</u></b>
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