



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
May 2017	DACR	Future	362	1.9050	1.9140	0.0000	0.0000	0	0.00
			362					0.00	0.00
		<b>Total</b>	<b>362</b>					<b>0.00</b>	<b>0.00</b>
									1 232.00
									25 218 579.00
<b>Future</b>									
Feb 2017	DAEU	Future	349	13.8259	13.7912	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	2,000	13.8233	13.7976	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	35	13.8349	13.8054	0.0000	0.0000	0	0.00
Mar 2017	DAEU	Future	9	13.9287	13.9095	0.0000	0.0000	0	0.00
Apr 2017	DAEU	Future	45	13.9708	13.9516	0.0000	0.0000	0	0.00
			2,438					0.00	0.00
		<b>Total</b>	<b>2,438</b>					<b>0.00</b>	<b>0.00</b>
									110 033.00
									1 407 965 501.60
<b>Future</b>									
Feb 2017	DAGB	Future	48	16.2240	16.2516	0.0000	0.0000	0	0.00
Mar 2017	DAGB	Future	270	16.3234	16.3621	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	61	16.3674	16.4065	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	16.4078	16.4469	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	79	16.4177	16.4569	0.0000	0.0000	0	0.00
			531					0.00	0.00
		<b>Total</b>	<b>531</b>					<b>0.00</b>	<b>0.00</b>
									51 782.00
									848 495 685.50
<b>Future</b>									
Feb 2017	DAUS	Future	0	12.9628	13.0397	0.0000	0.0000	20,000	259,256,000.00
Feb 2017	DAUS	Future	788	12.9717	13.0397	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	3,920	12.9697	13.0499	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	1,673	12.9765	13.0534	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	1,153	12.9788	13.0561	0.0000	0.0000	0	0.00
Mar 2017	DAUS	Future	4,271	13.0496	13.1349	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	40	13.0751	13.1607	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	697	13.0797	13.1654	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.0913	13.1771	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.0983	13.1843	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.1147	13.2010	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.1452	13.2321	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.3107	13.3999	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.3340	13.4236	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.3596	13.4495	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.5285	13.6206	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.5770	13.6698	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.7881	13.8845	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.9898	14.0864	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.2078	14.3044	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.4213	14.5177	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.6347	14.7311	0.0000	0.0000	0	0.00		
			<u>18,116</u>					<u>20,000.00</u>	<u>259,256,000.00</u>	<u>4 740 097.00</u>	<u>53 748 178 146.80</u>

Option

Feb 2017	DAUS	13.61 Put	25,000	639.1357	573.6686	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	0.0237	0.0299	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	2.9867	3.4998	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	25.9839	44.6271	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	504.6006	433.1651	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	6.0403	11.5405	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	2.0331	3.7549	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	541.7074	471.5885	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.0389	0.0993	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92 Call	20,000	36.8871	44.9936	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	261.2869	0.0000	0.0000	0.0000	50,000	0.00
Mar 2017	DAUS	13.50 Put	60	591.5853	530.9867	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	3.5120	4.6744	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	147.3895	174.3211	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	124.6339	148.5645	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	970.7269	905.0706	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	1.9819	2.2025	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	620.6602	570.4292	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	851.3572	792.5454	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1102.8032	1037.2860	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	33.5766	41.9355	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	15.6925	20.1782	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	4.2212	5.4104	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	221.6717	252.8483	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	658.1075	606.9255	0.0000	0.0000	0	0.00

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May 2017	DAUS	15.97 Call	60	36.8748	41.2686	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	13.50 Put	60	682.1334	633.9929	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	59.1841	64.3695	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	1005.8135	947.8889	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	25.0552	28.4673	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	519.9642	482.5290	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	299.1666	325.0791	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	699.8690	653.9408	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	78.8200	83.6565	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	716.2732	672.3938	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	100.1517	106.1081	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	730.3391	688.1752	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	120.2099	126.6435	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	742.8067	701.8060	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	138.9930	144.2070	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	753.8452	712.9681	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	160.2451	167.6125	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	761.3923	721.1694	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	162.9404	176.7356	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1787.8121	1729.9635	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	567.3930	597.2018	0.0000	0.0000	0	0.00		
			<u>313,589</u>					<u>50,000.00</u>	<u>0.00</u>	<u>10 855 420.00</u>	<u>0.00</u>
<b>Total</b>			<b>331,705</b>					<b>70,000.00</b>	<b>259,256,000.00</b>	<b>15 595 517.00</b>	<b>53 748 178 146.80</b>
<b>Future</b>											
Mar 2017	EUUS	Future	748	1.0665	1.0579	1.0634	1.0634	30	319,020.00		
Jun 2017	EUUS	Future	12,701	1.0714	1.0630	0.0000	0.0000	0	0.00		
			<u>13,449</u>					<u>30.00</u>	<u>319,020.00</u>	<u>409 117.00</u>	<u>4 597 255 185.00</u>
<b>Total</b>			<b>13,449</b>					<b>30.00</b>	<b>319,020.00</b>	<b>409 117.00</b>	<b>4 597 255 185.00</b>
<b>Future</b>											
Mar 2017	GBUS	Future	1,350	1.2503	1.2450	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	4,048	1.2533	1.2481	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	22,380	10.0167	10.0489	10.0000	10.0000	20	200,000.00		
Jun 2017	ZAAD	Future	7,655	10.1709	10.2058	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.3169	10.3534	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	33	10.4631	10.5019	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			30,293					20.00	200,000.00	3 094 889.00	26 030 993 643.80
		<b>Total</b>	<b>30,293</b>					<b>20.00</b>	<b>200,000.00</b>	3 127 266.00	26 030 993 643.80
<b>Future</b>											
	Jun 2017 ZACA	Future	10	10.1530	10.1865	0.0000	0.0000	0	0.00		
			10					0.00	0.00	74 332.00	700 641 992.40
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	74 332.00	700 641 992.40
<b>Future</b>											
	Mar 2017 ZACR	Future	10	1.8965	1.9058	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	74,639	13.8729	13.8491	13.9002	13.8100	463	6,421,000.80		
	Jun 2017 ZAEU	Future	80,269	14.1816	14.1639	14.2300	14.2114	364	5,161,952.00		
	Sep 2017 ZAEU	Future	1,552	14.4795	14.4630	14.5053	14.5053	3	43,515.90		
	Dec 2017 ZAEU	Future	154	14.7836	14.7690	0.0000	0.0000	0	0.00		
			156,614					830.00	11,626,468.70	10 029 930.00	138 915 996 289.90
<b>Option</b>											
	Mar 2017 ZAEU	13.69 Put	1,000	129.9017	143.2526	0.0000	0.0000	0	0.00		
	Mar 2017 ZAEU	16.00 Call	680	1.7981	1.7195	0.0000	0.0000	0	0.00		
			1,680					0.00	0.00	4 794 181.00	0.00
		<b>Total</b>	<b>158,294</b>					<b>830.00</b>	<b>11,626,468.70</b>	14 824 111.00	138 915 996 289.90
<b>Future</b>											
	Mar 2017 ZAFR	Future	1,356	13.0339	13.0028	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	49,606	16.2645	16.2989	16.3275	16.2267	247	4,013,389.00		
	Jun 2017 ZAGB	Future	24,670	16.5894	16.6300	16.6700	16.6462	6	99,952.40		
	Sep 2017 ZAGB	Future	462	16.8987	16.9422	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	5,738	17.2131	17.2591	0.0000	0.0000	0	0.00		
			80,476					253.00	4,113,341.40	7 258 182.00	119 707 225 243.60
<b>Option</b>											
	Mar 2017 ZAGB	19.00 Call	600	7.4857	8.4809	0.0000	0.0000	0	0.00		
	Mar 2017 ZAGB	21.00 Call	1,200	3.6342	3.6514	0.0000	0.0000	0	0.00		
			1,800					0.00	0.00	1 756 813.00	0.00
		<b>Total</b>	<b>82,276</b>					<b>253.00</b>	<b>4,113,341.40</b>	9 014 995.00	119 707 225 243.60

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.6768	1.6875	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	0.1145	0.1143	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1170	0.1169	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	0.1244	0.1251	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	13.0083	13.0912	0.0000	0.0000	11	14,269,750.00		
Jun 2017	ZAUM	Future	43	13.2362	13.3244	0.0000	0.0000	0	0.00		
Sep 2017	ZAUM	Future	1	13.4476	13.5386	0.0000	0.0000	0	0.00		
			<u>510</u>					<u>11.00</u>	<u>14,269,750.00</u>	<u>135 024.00</u>	<u>153 173 776 950.00</u>
		<b>Total</b>	<b>510</b>					<b>11.00</b>	<b>14,269,750.00</b>	139 547.00	153 173 776 950.00
<b>Future</b>											
Mar 2017	ZAUS	Future	427,125	13.0083	13.0912	13.0927	12.9566	81,386	1,060,633,451.30		
Jun 2017	ZAUS	Future	224,249	13.2362	13.3244	13.3100	13.1919	8,597	113,848,818.60		
Sep 2017	ZAUS	Future	17,696	13.4476	13.5386	13.5087	13.4100	100	1,346,374.00		
Dec 2017	ZAUS	Future	16,006	13.6574	13.7515	13.6981	13.6222	420	5,735,163.00		
Mar 2018	ZAUS	Future	70	13.8668	13.9635	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.0779	14.1745	0.0000	0.0000	0	0.00		
			<u>685,216</u>					<u>90,503.00</u>	<u>1,181,563,806.90</u>	<u>129 445 197.00</u>	<u>1 467 684 863 443.60</u>
		<b>Total</b>									
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	15.1049	13.2598	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	43.7252	31.5986	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	107.3121	83.0002	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.92 Put	5,400	175.2988	0.0000	0.0000	0.0000	10,800	0.00		
Mar 2017	ZAUS	12.99 Put	2,000	209.5113	170.8633	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,792	214.6930	175.4339	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	231.5723	189.5881	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	237.3432	194.4535	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	273.4368	225.1819	0.0000	0.0000	3,600	0.00		

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Mar 2017	ZAUS	13.15 Put	2,000	305.3634	254.3305	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	338.8717	285.2045	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	132.1683	158.9128	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	373.8683	317.7128	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	381.0376	324.4026	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	41,700	118.5537	0.0000	0.0000	0.0000	41,700	0.00
Mar 2017	ZAUS	13.65 Call	2,400	54.1516	66.3942	0.0000	0.0000	1,200	0.00
Mar 2017	ZAUS	13.70 Call	1,603	47.8571	59.3642	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	28.8889	36.5968	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	27.4450	34.8044	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	22.9155	29.1631	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	22.3300	28.4318	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	1014.0300	937.2318	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1108.9153	1030.8200	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	12.9020	16.5771	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	10.1769	13.1181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1301.8769	1221.9181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	8.1392	10.1034	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1399.8392	1318.9034	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	7.4515	9.2525	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1439.1515	1358.0525	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	6.5356	8.1182	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	6.3950	7.9442	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	5.0506	6.2782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	2.9550	3.6784	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	2.7836	3.4655	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	2.5219	3.1406	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	2.3325	2.9053	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	1.9254	2.3996	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2223.2116	2140.6853	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2352.8966	2270.2936	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	0.9716	1.2137	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	0.9391	1.1732	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2692.5215	2609.6449	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2732.5328	2649.6537	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.8503	0.8683	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.9133	0.9216	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.9908	0.9887	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	1.1020	1.0864	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3742.9137	3659.9856	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.0494	1.2962	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.5507	0.7814	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	18.43 Call	90	0.0459	0.0708	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0449	0.0693	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0119	0.0192	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0047	0.0078	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	255.8064	232.0309	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	384.2392	351.4463	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	411.1736	450.5825	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	805.7986	751.9063	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	907.8137	850.4464	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	937.7610	879.4512	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	273.6101	300.6632	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	1037.4101	976.2632	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1124.2635	1061.0531	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1140.2864	1076.7159	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1180.6436	1116.1932	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1221.4117	1156.1102	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	222.2611	244.6653	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1304.1110	1237.1946	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	184.1609	202.9445	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1788.4614	1714.6461	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	109.4190	121.2056	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	90.0064	99.7381	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	83.3500	92.3664	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2347.1500	2267.9664	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	67.5048	74.7924	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2611.3048	2530.3924	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	64.1046	71.0166	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	63.6358	70.4959	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	57.9739	63.9815	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	54.4530	60.1822	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	51.2081	56.6789	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	49.3830	54.7072	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	37.7265	42.0968	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	11.5258	13.5707	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	6.7663	8.0564	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	2.0873	2.5456	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	453.0372	423.1097	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	666.2079	626.2071	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	673.4143	721.8013	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	891.6426	843.0167	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1218.0703	1159.7651	0.0000	0.0000	0	0.00

