



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.9118	1.9050	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	13.8953	13.8259	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	13.8912	13.8233	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	13.9028	13.8349	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	13.9975	13.9287	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.0363	13.9708	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	16.2171	16.2240	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.3171	16.3234	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.3574	16.3674	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.3953	16.4078	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.4063	16.4177	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	0	13.0403	12.9717	0.0000	0.0000	25,788	336,330,300.00		
Feb 2017	DAUS	Future	3,920	13.0449	12.9697	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	465	13.0517	12.9765	0.0000	0.0000	1,668	21,884,160.00		
Feb 2017	DAUS	Future	1,153	13.0540	12.9788	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	788	13.0925	13.0151	0.0000	0.0000	788	10,375,753.60		
Mar 2017	DAUS	Future	4,330	13.1262	13.0496	0.0000	0.0000	59	772,871.20		
Apr 2017	DAUS	Future	40	13.1496	13.0751	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	13.1539	13.0797	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.1646	13.0913	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.1710	13.0983	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.1879	13.1147	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.2219	13.1452	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.3914	13.3107	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.4148	13.3340	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.4406	13.3596	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.6132	13.5285	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.6629	13.5770	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.8795	13.7881	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.0835	13.9898	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.3037	14.2078	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.5192	14.4213	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.7347	14.6347	0.0000	0.0000	0	0.00		
			<u>16,967</u>					<u>28,303.00</u>	<u>369,363,084.80</u>	<u>4 768 400.00</u>	<u>54 117 541 231.60</u>

Option

Feb 2017	DAUS	13.85 Call	5,000	4.3050	2.9867	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	35.3514	25.9839	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	435.7896	504.6006	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	10.6987	6.0403	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	3.8071	2.0331	0.0000	0.0000	0	0.00
Feb 2017	DAUS	12.89 Put	20,000	59.8070	0.0000	0.0000	0.0000	20,000	0.00
Feb 2017	DAUS	13.50 Put	60	470.4039	541.7074	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.0483	0.0389	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92 Call	20,000	41.4878	36.8871	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	217.2567	261.2869	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	531.1451	591.5853	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	4.5587	3.5120	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	161.5606	147.3895	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	136.7802	124.6339	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	905.7346	970.7269	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	3.3094	1.9819	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	567.9174	620.6602	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	792.6808	851.3572	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1039.8180	1102.8032	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	36.1911	33.5766	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	16.6005	15.6925	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	4.6412	4.2212	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	240.9344	221.6717	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	606.8405	658.1075	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	40.4138	36.8748	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2017	DAUS	13.50 Put	60	632.9326	682.1334	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	62.4691	59.1841	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	948.2499	1005.8135	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	27.4099	25.0552	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	479.5128	519.9642	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	317.6631	299.1666	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	652.0009	699.8690	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	81.0434	78.8200	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	669.3048	716.2732	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	102.8831	100.1517	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	683.7458	730.3391	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	123.2545	120.2099	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	696.5090	742.8067	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	143.4495	138.9930	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	706.8921	753.8452	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	164.3898	160.2451	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	714.1449	761.3923	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	173.3523	162.9404	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1722.1794	1787.8121	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	588.0578	567.3930	0.0000	0.0000	0	0.00		
			<u>307,089</u>					<u>20,000.00</u>	<u>0.00</u>	<u>10 875 420.00</u>	<u>0.00</u>
<b>Total</b>			<b>324,056</b>					<b>48,303.00</b>	<b>369,363,084.80</b>	<b>15 643 820.00</b>	<b>54 117 541 231.60</b>
<b>Future</b>											
Mar 2017	EUUS	Future	748	1.0655	1.0665	1.0676	1.0659	40	426,700.00		
Jun 2017	EUUS	Future	12,701	1.0705	1.0714	0.0000	0.0000	0	0.00		
			<u>13,449</u>					<u>40.00</u>	<u>426,700.00</u>	<u>409 157.00</u>	<u>4 597 681 885.00</u>
<b>Total</b>			<b>13,449</b>					<b>40.00</b>	<b>426,700.00</b>	<b>409 157.00</b>	<b>4 597 681 885.00</b>
<b>Future</b>											
Mar 2017	GBUS	Future	1,350	1.2426	1.2503	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	4,048	1.2455	1.2533	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	22,381	10.0395	10.0167	10.0938	10.0938	1	10,093.80		
Jun 2017	ZAAD	Future	7,655	10.1951	10.1709	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.3422	10.3169	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	33	10.4918	10.4631	0.0000	0.0000	0	0.00		
			<u>30,294</u>					<u>1.00</u>	<u>10,093.80</u>	<u>3 094 890.00</u>	<u>26 031 003 737.60</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>30,294</b>					<b>1.00</b>	<b>10,093.80</b>	3 127 267.00	26 031 003 737.60	
<b>Future</b>												
	Jun 2017	ZACA	Future	10	10.1823	10.1530	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	1.9050	1.8965	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	79,335	13.9427	13.8729	14.0749	13.9199	11,150	156,450,580.80		
	Jun 2017	ZAEU	Future	80,269	14.2547	14.1816	14.3888	14.3776	200	2,876,640.00		
	Sep 2017	ZAEU	Future	1,552	14.5546	14.4795	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	Future	154	14.8642	14.7836	0.0000	0.0000	0	0.00		
				161,310					11,350.00	159,327,220.80	10 041 280.00	139 075 323 510.70
<b>Option</b>												
	Mar 2017	ZAEU	13.69 Put	1,000	104.6412	129.9017	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	2.0929	1.7981	0.0000	0.0000	0	0.00		
				1,680					0.00	0.00	4 794 181.00	0.00
			<b>Total</b>	<b>162,990</b>					<b>11,350.00</b>	<b>159,327,220.80</b>	14 835 461.00	139 075 323 510.70
<b>Future</b>												
	Mar 2017	ZAFR	Future	1,356	13.1051	13.0339	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	16.2595	16.2645	16.3374	16.3253	227	3,706,102.70		
	Jun 2017	ZAGB	Future	24,865	16.5859	16.5894	16.6882	16.6642	240	4,000,836.00		
	Sep 2017	ZAGB	Future	462	16.8965	16.8987	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	5,738	17.2153	17.2131	0.0000	0.0000	0	0.00		
				80,671					467.00	7,706,938.70	7 258 649.00	119 714 932 182.30
<b>Option</b>												
	Mar 2017	ZAGB	19.00 Call	600	6.4847	7.4857	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	3.2569	3.6342	0.0000	0.0000	0	0.00		
				1,800					0.00	0.00	1 756 813.00	0.00
			<b>Total</b>	<b>82,471</b>					<b>467.00</b>	<b>7,706,938.70</b>	9 015 462.00	119 714 932 182.30

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<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.6864	1.6768	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	0.1161	0.1145	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1186	0.1170	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	0.1252	0.1244	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	467	13.0852	13.0083	13.1961	13.1206	35	45,954,920.00		
Jun 2017	ZAUM	Future	43	13.3164	13.2362	0.0000	0.0000	0	0.00		
Sep 2017	ZAUM	Future	1	13.5303	13.4476	0.0000	0.0000	0	0.00		
			<u>511</u>					<u>35.00</u>	<u>45,954,920.00</u>	<u>135 059.00</u>	<u>153 219 731 870.00</u>
		<b>Total</b>	<b>511</b>					<b>35.00</b>	<b>45,954,920.00</b>	139 582.00	153 219 731 870.00
<b>Future</b>											
Mar 2017	ZAUS	Future	446,053	13.0852	13.0083	13.2098	13.0308	75,358	992,345,460.40		
Jun 2017	ZAUS	Future	228,524	13.3164	13.2362	13.4279	13.2850	5,460	73,112,620.50		
Sep 2017	ZAUS	Future	17,696	13.5303	13.4476	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	16,006	13.7454	13.6574	13.7251	13.7251	300	4,117,530.00		
Mar 2018	ZAUS	Future	70	13.9593	13.8668	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.1725	14.0779	0.0000	0.0000	0	0.00		
			<u>708,419</u>					<u>81,118.00</u>	<u>1,069,575,610.90</u>	<u>129 526 315.00</u>	<u>1 468 754 439 054.50</u>
		<b>Total</b>									
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	12.6755	15.1049	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	29.6412	43.7252	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	80.7934	107.3121	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.92 Put	5,400	139.2188	175.2988	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.99 Put	2,000	169.5093	209.5113	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,792	174.1380	214.6930	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	188.4771	231.5723	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	193.4065	237.3432	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	224.5477	273.4368	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.15 Put	2,000	253.8038	305.3634	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	284.8066	338.8717	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	152.6660	132.1683	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	317.4660	373.8683	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	324.1876	381.0376	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	44,200	136.8866	118.5537	0.0000	0.0000	2,500	0.00
Mar 2017	ZAUS	13.65 Call	2,400	61.8246	54.1516	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	55.0268	47.8571	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	32.6475	28.8889	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	30.8937	27.4450	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	25.4106	22.9155	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	24.7049	22.3300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	939.5049	1014.0300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1033.3772	1108.9153	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	13.4881	12.9020	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	10.3324	10.1769	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1225.1324	1301.8769	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	7.6541	8.1392	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1322.4541	1399.8392	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	7.0396	7.4515	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1361.8396	1439.1515	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	6.2214	6.5356	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	6.0959	6.3950	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	4.8942	5.0506	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	3.0082	2.9550	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	2.8521	2.7836	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	2.6131	2.5219	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	2.4393	2.3325	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	2.0631	1.9254	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2146.4751	2223.2116	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2276.1743	2352.8966	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	1.1552	0.9716	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	1.1232	0.9391	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2615.6583	2692.5215	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2655.6702	2732.5328	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.8894	0.8503	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.9584	0.9133	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	1.0430	0.9908	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	1.1642	1.1020	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3666.0857	3742.9137	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.4203	1.0494	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.8658	0.5507	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	0.0820	0.0459	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0802	0.0449	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0228	0.0119	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0095	0.0047	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0001	0.0000	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	228.8038	255.8064	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	348.8359	384.2392	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	441.7822	411.1736	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	751.8766	805.7986	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	851.0013	907.8137	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	880.1714	937.7610	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	293.8868	273.6101	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	977.4868	1037.4101	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1062.6557	1124.2635	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1078.3866	1140.2864	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1118.0329	1180.6436	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1158.1142	1221.4117	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	238.7685	222.2611	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1239.5231	1304.1110	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	197.8023	184.1609	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1718.6101	1788.4614	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	117.8081	109.4190	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	96.8738	90.0064	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	89.6927	83.3500	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2273.2927	2347.1500	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	72.5956	67.5048	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2536.1956	2611.3048	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	68.9263	64.1046	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	68.4195	63.6358	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	62.1083	57.9739	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	58.4498	54.4530	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	55.0774	51.2081	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	53.1803	49.3830	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	41.0529	37.7265	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	13.2486	11.5258	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	7.8479	6.7663	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	2.4677	2.0873	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	417.4917	453.0372	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	621.7875	666.2079	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	709.4633	673.4143	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	839.8953	891.6426	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1158.3720	1218.0703	0.0000	0.0000	0	0.00

