



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.9018	1.8815	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	0	13.7037	13.5834	0.0000	0.0000	2,000	27,407,400.00		
Feb 2017	DAEU	Future	35	13.7072	13.5777	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	13.7951	13.6687	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.8368	13.7102	0.0000	0.0000	0	0.00		
			89					2,000.00	27,407,400.00	114,382.00	1,467,623,974.10
		<b>Total</b>	<b>89</b>					<b>2,000.00</b>	<b>27,407,400.00</b>	<b>403,982.00</b>	<b>1,467,623,974.10</b>
<b>Future</b>											
Feb 2017	DAGB	Future	48	16.2201	16.0482	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.3142	16.1456	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.3586	16.1897	0.0000	0.0000	4	65,428.40		
Apr 2017	DAGB	Future	204	16.3996	16.2302	0.0000	0.0000	131	2,155,539.50		
Apr 2017	DAGB	Future	79	16.4099	16.2402	0.0000	0.0000	0	0.00		
			662					135.00	2,220,967.90	51,917.00	850,716,653.40
		<b>Total</b>	<b>662</b>					<b>135.00</b>	<b>2,220,967.90</b>	<b>243,030.00</b>	<b>850,716,653.40</b>
<b>Future</b>											
Feb 2017	DAUS	Future	0	12.9653	12.8326	0.0000	0.0000	7,900	102,310,854.00		
Feb 2017	DAUS	Future	465	12.9676	12.8326	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	12.9676	12.8281	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	3,916	13.0018	12.8642	0.0000	0.0000	3,128	40,634,284.00		
Mar 2017	DAUS	Future	4,350	13.0358	12.8981	0.0000	0.0000	24	312,552.00		
Apr 2017	DAUS	Future	40	13.0614	12.9235	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.0660	12.9281	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.0776	12.9396	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	70	13.0846	12.9465	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.1009	12.9626	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.1310	12.9925	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.2965	13.1562	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.3199	13.1793	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.3456	13.2047	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.5151	13.3721	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.5637	13.4201	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.7752	13.6293	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.9762	13.8285	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.1936	14.0441	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.4063	14.2552	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.6191	14.4662	0.0000	0.0000	0	0.00		
			<u>16,195</u>					<u>11,052.00</u>	<u>143,257,690.00</u>	<u>4,815,492.00</u>	<u>54,723,054,801.60</u>

Option

Feb 2017	DAUS	13.43 Call	30,000	6.6816	5.4921	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92 Call	20,000	19.2267	12.9209	0.0000	0.0000	0	0.00
Mar 2017	DAUS	12.75 Put	15,000	92.2706	151.1976	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	230.5436	323.5587	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.75 Call	15,000	32.8337	23.3060	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	578.5140	693.6183	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	2.0311	1.5631	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	128.1083	103.3906	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	106.7736	85.9686	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	968.5775	1090.4073	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	2.1868	1.7900	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	613.8089	715.1990	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	847.2915	959.4929	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1101.5606	1222.0436	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	26.2732	20.5830	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	11.4486	8.8663	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	3.0284	2.7802	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	202.4025	170.6160	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	655.2649	754.9748	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	32.4538	28.0154	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	679.7101	773.6064	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	53.6664	49.5654	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	1004.6736	1110.9446	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	22.4893	18.3507	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	516.8266	595.1566	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	284.6731	257.5133	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	697.2396	787.4379	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jul 2017	DAUS	16.53 Call	60	72.0776	67.0284	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	712.4768	799.6788	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	91.9173	86.7259	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	725.9814	811.3216	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	110.8958	105.8205	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	738.2301	821.7029	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	130.2315	120.3297	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	748.5528	830.8449	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	148.8872	133.6144	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	755.8459	837.3003	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	151.2634	137.4635	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1781.9408	1888.0365	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	548.9047	517.8707	0.0000	0.0000	0	0.00	
			<u>125,969</u>					<u>0.00</u>	<u>0.00</u>	<u>10,935,420.00</u>
	<b>Total</b>		<b>142,164</b>					<b>11,052.00</b>	<b>143,257,690.00</b>	<b>15,750,912.00</b>
										<b>54,723,054,801.60</b>
<b>Future</b>										
Mar 2017	EUUS	Future	1,423	1.0575	1.0589	1.0588	1.0588	20	211,760.00	
Jun 2017	EUUS	Future	12,701	1.0624	1.0639	0.0000	0.0000	0	0.00	
			<u>14,124</u>					<u>20.00</u>	<u>211,760.00</u>	<u>409,892.00</u>
	<b>Total</b>		<b>14,124</b>					<b>20.00</b>	<b>211,760.00</b>	<b>4,605,417,825.00</b>
										<b>4,605,417,825.00</b>
<b>Future</b>										
Mar 2017	GBUS	Future	1,350	1.2511	1.2513	0.0000	0.0000	0	0.00	
Jun 2017	GBUS	Future	4,048	1.2541	1.2544	0.0000	0.0000	0	0.00	
			<u>5,398</u>					<u>0.00</u>	<u>0.00</u>	<u>20,751.00</u>
	<b>Total</b>		<b>5,398</b>					<b>0.00</b>	<b>0.00</b>	<b>260,959,125.00</b>
										<b>260,959,125.00</b>
<b>Future</b>										
Mar 2017	ZAAD	Future	26,885	9.9640	9.9341	0.0000	0.0000	42	418,278.00	
Jun 2017	ZAAD	Future	7,655	10.1163	10.0865	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.2621	10.2315	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	313	10.4078	10.3770	0.0000	0.0000	0	0.00	
			<u>35,078</u>					<u>42.00</u>	<u>418,278.00</u>	<u>3,099,765.00</u>
	<b>Total</b>		<b>35,078</b>					<b>42.00</b>	<b>418,278.00</b>	<b>26,079,672,100.50</b>
										<b>26,079,672,100.50</b>
<b>Future</b>										
Jun 2017	ZACA	Future	20	10.1057	9.9888	0.0000	0.0000	0	0.00	
			<u>20</u>					<u>0.00</u>	<u>0.00</u>	<u>74,342.00</u>
	<b>Total</b>		<b>20</b>					<b>0.00</b>	<b>0.00</b>	<b>700,742,142.40</b>
										<b>700,742,142.40</b>

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<b>Future</b>											
Mar 2017	ZACR	Future	10	1.8936	1.8730	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,774.00</u>	<u>2,503,098,356.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109,774.00</b>	<b>2,503,098,356.00</b>
<b>Future</b>											
Mar 2017	ZAEU	Future	74,232	13.7420	13.6152	13.8136	13.7500	282	3,894,344.80		
Jun 2017	ZAEU	Future	80,279	14.0470	13.9184	14.0700	14.0500	18	253,340.00		
Sep 2017	ZAEU	Future	1,702	14.3429	14.2115	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	183	14.6440	14.5105	14.6500	14.6500	5	73,450.00		
			<u>156,396</u>					<u>305.00</u>	<u>4,221,134.80</u>	<u>10,049,004.00</u>	<u>139,182,416,578.20</u>
<b>Option</b>											
Mar 2017	ZAEU	13.69 Put	1,000	152.4338	222.8136	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	0.7439	0.5784	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>158,076</b>					<b>305.00</b>	<b>4,221,134.80</b>	<b>14,843,185.00</b>	<b>139,182,416,578.20</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	12.9152	12.7818	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	52,999	16.2576	16.0884	16.3277	16.2050	25	406,945.90		
Jun 2017	ZAGB	Future	24,879	16.5814	16.4102	16.6549	16.6042	27	449,073.90		
Sep 2017	ZAGB	Future	462	16.8915	16.7166	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,788	17.2061	17.0275	0.0000	0.0000	0	0.00		
			<u>84,128</u>					<u>52.00</u>	<u>856,019.80</u>	<u>7,265,548.00</u>	<u>119,826,969,554.40</u>
<b>Option</b>											
Mar 2017	ZAGB	19.00 Call	600	2.9496	2.4985	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	2.2297	2.1099	0.0000	0.0000	0	0.00		
			<u>1,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1,756,813.00</u>	<u>0.00</u>
		<b>Total</b>	<b>85,928</b>					<b>52.00</b>	<b>856,019.80</b>	<b>9,022,361.00</b>	<b>119,826,969,554.40</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.6745	1.6575	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	60	0.1156	0.1140	0.0000	0.0000	0	0.00		

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Jun 2017	ZAJY	Future	3,761	0.1181	0.1166	0.0000	0.0000	0	0.00		
			3,821					0.00	0.00	912,019.00	10,137,051,321.40
		<b>Total</b>	<b>3,821</b>					<b>0.00</b>	<b>0.00</b>	912,019.00	10,137,051,321.40
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1249	0.1232	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	ZATR	Future	21,800	3.6062	3.5972	0.0000	0.0000	0	0.00		
			21,800					0.00	0.00	63,743.00	227,081,956.50
		<b>Total</b>	<b>21,800</b>					<b>0.00</b>	<b>0.00</b>	63,743.00	227,081,956.50
<b>Future</b>											
Mar 2017	ZAUM	Future	461	12.9950	12.8575	12.9500	12.9364	2	2,588,640.00		
		Jun 2017	43	13.2217	13.0824	0.0000	0.0000	0	0.00		
		Sep 2017	1	13.4341	13.2920	0.0000	0.0000	0	0.00		
			505					2.00	2,588,640.00	135,113.00	153,290,311,520.00
<b>Total</b>	<b>505</b>					<b>2.00</b>	<b>2,588,640.00</b>	139,636.00	153,290,311,520.00		
<b>Future</b>											
Mar 2017	ZAUS	Future	418,446	12.9950	12.8575	13.0240	12.9173	34,335	445,291,218.70		
		Jun 2017	251,992	13.2217	13.0824	13.2507	13.1488	4,728	62,249,276.30		
		Sep 2017	18,573	13.4341	13.2920	13.4500	13.3957	917	12,287,681.50		
		Dec 2017	16,048	13.6444	13.4998	13.7344	13.6061	70	959,887.00		
		Mar 2018	70	13.8536	13.7069	0.0000	0.0000	0	0.00		
		Jun 2018	70	14.0641	13.9157	0.0000	0.0000	0	0.00		
	705,199						40,050.00	520,788,063.50	129,994,659.00	1,474,866,558,626.60	
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	7.3508	12.5035	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	25.1526	53.0683	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.65 Put	100	51.4193	94.2164	0.0000	0.0000	200	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	77.7145	131.6997	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.92 Put	5,400	141.6532	218.3231	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.99 Put	2,000	175.4851	262.8245	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,792	180.6778	269.4912	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	197.7139	289.9290	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	203.5678	296.8852	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	240.4638	340.0410	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.15 Put	2,000	273.4231	377.7425	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.20 Put	2,000	308.2474	416.8746	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	89.7958	64.8013	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	344.7958	457.3013	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	352.2995	465.5300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	44,200	77.9222	56.3926	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	27.6045	21.0738	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	24.0495	18.3283	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	13.9992	10.5438	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	13.2763	9.9829	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	11.0470	8.2542	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	10.7632	8.0342	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	1015.7632	1150.5342	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1113.3252	1248.6459	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	6.3230	4.6785	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	5.0797	3.8091	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1310.0797	1446.3091	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	4.0513	3.0526	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1409.0513	1545.5526	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	3.7090	2.7998	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1448.7090	1585.2998	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	3.2569	2.4647	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	3.1879	2.4136	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	2.5326	1.9255	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	1.5263	1.1695	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	1.4445	1.1076	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	1.3197	1.0130	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	1.2293	0.9444	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	1.0348	0.7963	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2235.8360	2373.1443	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2365.6833	2503.0272	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	0.5728	0.4975	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	0.5568	0.4978	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2705.4553	2843.0038	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2745.4447	2883.0056	0.0000	0.0000	6,400	0.00
Mar 2017	ZAUS	15.80 Call	180	0.4299	0.5088	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.3891	0.5224	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.3558	0.5425	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.3260	0.5750	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3755.3080	3893.0364	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.2325	0.2969	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.1035	0.1396	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0045	0.0076	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	18.44 Call	7,160	0.0044	0.0074	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0008	0.0016	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0003	0.0005	0.0000	0.0000	3,200	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	252.9131	309.8754	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	289.3895	350.9755	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	380.7904	452.4411	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	432.8700	384.3625	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	394.4825	350.2551	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	804.2144	905.9819	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	906.7389	1013.0032	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	936.8820	1044.3290	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	258.9448	230.5792	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	1037.2448	1148.1792	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1124.6973	1238.3061	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1140.8297	1254.8968	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1181.4575	1296.6400	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1222.4952	1338.7484	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	209.0074	186.5787	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1305.7319	1423.9869	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	172.1762	153.2770	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1792.3572	1918.3352	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	3,600	113.2754	101.2049	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	100.1984	89.6413	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	81.9710	73.5136	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	75.7484	68.0050	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2354.0484	2485.6050	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	61.0038	55.2742	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2619.3038	2752.8742	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	57.8535	52.7527	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	57.4937	52.4047	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	52.8239	47.8277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	49.8081	44.8711	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	47.0296	42.1488	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	45.4687	40.6189	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	35.4996	30.8707	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	10.2989	8.0302	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	5.9701	4.5831	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	1.7903	1.3298	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	448.4792	517.0437	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	661.8310	744.5548	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	655.6483	599.5882	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>
Sep 2017	ZAUS	13.76 Put	960	887.7457	981.4353	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1215.1470	1320.9306	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1291.4044	1399.3329	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1408.5564	1519.4728	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	157.8737	145.7538	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	131.8057	124.3434	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	113.5202	107.6021	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	105.9040	100.6125	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	104.8376	99.6326	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	64.0888	56.3636	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	158.8691	195.3541	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	215.4535	256.1529	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	303.0375	349.2880	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	492.9112	558.7248	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	550.5181	620.3273	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	606.2073	679.5893	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	670.0138	747.1978	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1065.6188	1159.9247	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	1126.3813	1222.7469	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	1167.6251	1265.3177	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1188.4589	1286.8024	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1419.7591	1525.3118	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1442.2496	1548.3693	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	2,580	453.3627	421.0345	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	429.4199	398.9871	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	2,600	292.7953	273.3557	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.24 Call	20,403	265.1253	248.6715	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	236.7644	225.4479	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	217.8678	208.0532	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	34,000	199.1605	190.8115	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	196.9522	188.7761	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	195.3261	187.2752	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	193.1935	185.3091	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	143.7893	130.5312	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	533.2340	0.0000	0.0000	0.0000	3,867	0.00
Mar 2018	ZAUS	15.46 Call	3,867	540.2769	0.0000	0.0000	0.0000	3,867	0.00
Jun 2018	ZAUS	13.64 Put	70,530	896.5681	974.1165	0.0000	0.0000	0	0.00
			<u>1,570,345</u>					<u>17,534.00</u>	<u>0.00</u>
									<u>31,999,621.00</u>
			<b>Total</b>	<b>2,275,544</b>				<b>57,584.00</b>	<b>520,788,063.50</b>
									<b>161,994,280.00</b>
									<b>1,474,866,558,626.60</b>



<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>
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Grand Total		2,762,249					71,192.00	701,969,954.00	215,829,157	2,034,231,949,334.60
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