



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9151	1.8951	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1,232.00	25,218,579.00
		Total	362					0.00	0.00	1,232.00	25,218,579.00
Future											
Feb 2017	DAEU	Future	0	13.8349	13.7004	0.0000	0.0000	35	484,221.50		
Mar 2017	DAEU	Future	9	13.9226	13.7880	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.9634	13.8284	0.0000	0.0000	0	0.00		
			54					35.00	484,221.50	114,419.00	1,468,135,637.40
		Total	54					35.00	484,221.50	404,019.00	1,468,135,637.40
Future											
Feb 2017	DAGB	Future	0	16.2243	16.0505	0.0000	0.0000	48	778,766.40		
Mar 2017	DAGB	Future	270	16.3183	16.1434	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.3613	16.1862	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	204	16.4003	16.2248	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	16.4100	16.2345	0.0000	0.0000	0	0.00		
			632					48.00	778,766.40	51,983.00	851,787,793.80
		Total	632					48.00	778,766.40	243,096.00	851,787,793.80
Future											
Feb 2017	DAUS	Future	0	13.0455	12.9208	0.0000	0.0000	6,454	83,929,391.00		
Mar 2017	DAUS	Future	3,634	13.0795	12.9525	0.0000	0.0000	788	10,298,262.80		
Mar 2017	DAUS	Future	3,860	13.1113	12.9864	0.0000	0.0000	10,968	143,340,484.50		
Apr 2017	DAUS	Future	40	13.1367	13.0116	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.1413	13.0163	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.1529	13.0278	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.1599	13.0348	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,083	13.1761	13.0509	0.0000	0.0000	117	1,540,176.30		
May 2017	DAUS	Future	70	13.2062	13.0809	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>		
Jul 2017	DAUS	Future	70	13.3719	13.2455	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	2,274	13.3953	13.2688	0.0000	0.0000	2,274	30,304,233.60		
Aug 2017	DAUS	Future	70	13.4211	13.2944	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	465	13.5307	13.4031	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.5911	13.4629	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.6398	13.5112	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.8523	13.7220	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.0528	13.9221	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.2694	14.1385	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.4813	14.3503	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.6932	14.5622	0.0000	0.0000	0	0.00		
			<u>15,537</u>					<u>20,601.00</u>	<u>269,412,548.20</u>	<u>4,847,150.00</u>	<u>55,135,877,229.80</u>

Option

Mar 2017	DAUS	13.92 Call	20,000	17.1156	13.1805	0.0000	0.0000	0	0.00
Mar 2017	DAUS	12.75 Put	15,000	54.7697	99.9164	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	168.9720	246.7268	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.75 Call	15,000	30.9258	23.4399	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	510.0121	608.7399	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	1.7068	1.4573	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	136.1974	110.0085	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	113.5024	90.8612	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	898.0253	1005.3831	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	1.8817	1.7112	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	552.1888	640.7039	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	780.7033	879.8169	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1031.2858	1138.6570	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	26.4701	21.3807	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	10.9780	8.9066	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	2.9683	2.4298	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	213.7306	180.8593	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	595.8872	679.7977	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	31.4941	24.1726	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	626.7870	705.1512	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	54.7671	48.6568	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	946.4766	1036.6000	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	23.4220	18.9879	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	474.3887	537.0656	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	299.1098	269.4577	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	648.4195	723.1100	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	72.9228	67.9186	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	667.6447	738.7609	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	95.8711	89.6463	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	DAUS	13.50 Put	60	682.4962	752.2765	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	114.4492	108.1759	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	695.9425	764.5392	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	133.8620	127.4674	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	707.5812	774.8867	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	155.3584	142.2499	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	714.8609	782.1047	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	162.2334	148.1557	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1728.9130	1818.9033	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	567.4283	536.5010	0.0000	0.0000	0	0.00		
			<u>95,969</u>					<i>0.00</i>	<i>0.00</i>	<i>10,935,420.00</i>	<i>0.00</i>
Total			111,506					20,601.00	269,412,548.20	15,782,570.00	55,135,877,229.80
Future											
Mar 2017	EUUS	Future	1,423	1.0609	1.0607	1.0599	1.0593	60	635,760.00		
Jun 2017	EUUS	Future	12,701	1.0660	1.0659	0.0000	0.0000	0	0.00		
			<u>14,124</u>					<i>60.00</i>	<i>635,760.00</i>	<i>409,952.00</i>	<i>4,606,053,585.00</i>
Total			14,124					60.00	635,760.00	409,952.00	4,606,053,585.00
Future											
Mar 2017	GBUS	Future	0	1.2439	1.2424	1.2439	1.2439	1,351	16,780,789.00		
Jun 2017	GBUS	Future	4,048	1.2471	1.2456	0.0000	0.0000	0	0.00		
			<u>4,048</u>					<i>1,351.00</i>	<i>16,780,789.00</i>	<i>22,102.00</i>	<i>277,739,914.00</i>
Total			4,048					1,351.00	16,780,789.00	22,102.00	277,739,914.00
Future											
Mar 2017	ZAAD	Future	26,750	10.0342	9.9407	10.0011	9.9870	305	3,048,375.00		
Jun 2017	ZAAD	Future	7,655	10.1869	10.0925	0.0000	0.0000	90	912,600.00		
Sep 2017	ZAAD	Future	225	10.3336	10.2381	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	3	10.4809	10.3834	0.0000	0.0000	310	3,235,625.00		
			<u>34,633</u>					<i>705.00</i>	<i>7,196,600.00</i>	<i>3,100,480.00</i>	<i>26,086,968,431.50</i>
Total			34,633					705.00	7,196,600.00	3,132,857.00	26,086,968,431.50
Future											
Jun 2017	ZACA	Future	20	10.0738	10.0639	0.0000	0.0000	0	0.00		
			<u>20</u>					<i>0.00</i>	<i>0.00</i>	<i>74,342.00</i>	<i>700,742,142.40</i>
Total			20					0.00	0.00	74,342.00	700,742,142.40
Future											
Mar 2017	ZACR	Future	10	1.9058	1.8863	0.0000	0.0000	0	0.00		
			<u>10</u>					<i>0.00</i>	<i>0.00</i>	<i>109,774.00</i>	<i>2,503,098,356.00</i>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			10					0.00	0.00	109,774.00	2,503,098,356.00
Future											
Mar 2017	ZAEU	Future	75,522	13.8666	13.7321	13.8830	13.7782	3,675	50,965,879.90		
Jun 2017	ZAEU	Future	90,605	14.1748	14.0385	14.1620	14.1244	11,621	164,238,270.60		
Sep 2017	ZAEU	Future	1,952	14.4724	14.3333	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	15	14.7773	14.6358	0.0000	0.0000	180	2,647,440.00		
			<u>168,094</u>					<u>15,476.00</u>	<u>217,851,590.50</u>	<u>10,066,278.00</u>	<u>139,425,415,640.60</u>
Option											
Mar 2017	ZAEU	13.69 Put	1,000	81.2622	141.0821	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	0.3135	0.3385	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>
Total			169,774					15,476.00	217,851,590.50	14,860,459.00	139,425,415,640.60
Future											
Mar 2017	ZAFR	Future	1,356	13.0225	12.8731	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>
Total			1,356					0.00	0.00	571,373.00	5,990,346,621.50
Future											
Mar 2017	ZAGB	Future	54,392	16.2586	16.0842	16.2844	16.2000	2,836	46,154,149.00		
Jun 2017	ZAGB	Future	25,075	16.5826	16.4060	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	462	16.8923	16.7127	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,788	17.2081	17.0243	0.0000	0.0000	0	0.00		
			<u>85,717</u>					<u>2,836.00</u>	<u>46,154,149.00</u>	<u>7,268,513.00</u>	<u>119,875,222,942.60</u>
Option											
Mar 2017	ZAGB	19.00 Call	600	1.7496	1.4467	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	0.8264	1.0796	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>
Total			87,517					2,836.00	46,154,149.00	9,025,326.00	119,875,222,942.60
Future											
Mar 2017	ZAHK	Future	15,930	1.6842	1.6683	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>
Total			15,930					0.00	0.00	117,700.00	2,137,045,606.00
Future											
Mar 2017	ZAJY	Future	60	0.1167	0.1154	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1193	0.1180	0.0000	0.0000	0	0.00		
			<u>3,821</u>					<u>0.00</u>	<u>0.00</u>	<u>912,019.00</u>	<u>10,137,051,321.40</u>
Total			3,821					0.00	0.00	912,019.00	10,137,051,321.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Sep 2017	ZAKS	Future	1,382	0.1265	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>
		Total	1,382					0.00	0.00	27,127.00
Future										
Mar 2017	ZATR	Future	21,300	3.5962	3.5877	0.0000	0.0000	0	0.00	
			<u>21,300</u>					<u>0.00</u>	<u>0.00</u>	<u>64,243.00</u>
		Total	21,300					0.00	0.00	64,243.00
Future										
Mar 2017	ZAUM	Future	466	13.0705	12.9457	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	43	13.2969	13.1710	0.0000	0.0000	0	0.00	
Sep 2017	ZAUM	Future	1	13.5099	13.3824	0.0000	0.0000	0	0.00	
			<u>510</u>					<u>0.00</u>	<u>0.00</u>	<u>135,145.00</u>
		Total	510					0.00	0.00	139,668.00
Future										
Mar 2017	ZAUS	Future	429,918	13.0705	12.9457	13.0925	12.9956	58,041	757,574,424.90	
Jun 2017	ZAUS	Future	251,658	13.2969	13.1710	13.2943	13.2311	6,021	79,834,946.60	
Sep 2017	ZAUS	Future	18,875	13.5099	13.3824	13.4487	13.4487	380	5,130,669.50	
Dec 2017	ZAUS	Future	16,048	13.7208	13.5915	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	13.9307	13.8000	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	14.1404	14.0096	0.0000	0.0000	0	0.00	
			<u>716,639</u>					<u>64,442.00</u>	<u>842,540,041.00</u>	<u>130,093,869.00</u>
		Total								1,476,161,192,779.60
Option										
Mar 2017	ZAUS	12.20 Put	250	3.5025	7.4745	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.50 Put	2,250	13.1280	28.8638	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.65 Put	100	28.5940	56.2977	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.75 Put	13,791	45.5431	83.5924	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.92 Put	5,400	91.4368	150.2320	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.99 Put	2,000	117.8734	187.7425	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.00 Put	95,747	122.0437	193.7017	93.1299	93.1299	45	0.00	
Mar 2017	ZAUS	13.03 Put	1,000	135.1593	212.1329	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.04 Put	1,000	139.7350	218.4565	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.10 Put	4,800	171.9637	258.2063	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.15 Put	2,000	202.0049	293.5502	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.20 Put	2,000	234.3914	330.7298	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.25 Call	13,791	89.4516	65.2719	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.25 Put	100	268.9516	369.5719	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.26 Put	1,000	276.1086	377.5245	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	13.30 Call	44,200	76.0047	55.6059	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	22.4925	17.6993	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	18.7604	15.3195	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	10.4828	8.7720	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	9.9127	8.3120	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	8.1787	6.9035	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	7.9607	6.7254	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	937.4607	1061.0254	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1035.6129	1159.5042	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	4.6316	3.9683	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	3.7284	3.2085	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1233.2284	1357.5085	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	2.9303	2.5586	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1332.4303	1456.8586	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	2.6576	2.3433	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1372.1576	1496.6433	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	2.3021	2.0598	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	2.2484	2.0166	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	1.7455	1.6075	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	1.0036	0.9820	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	0.9453	0.9312	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	0.8571	0.8538	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	0.7937	0.7976	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	0.6589	0.6767	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2160.0238	2284.8529	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2289.9221	2414.7575	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	0.3499	0.3881	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	0.3395	0.3780	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2629.7628	2754.5943	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2669.7551	2794.5808	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.2445	0.2621	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.2152	0.2116	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.1916	0.1714	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.1704	0.1356	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3679.6574	3804.4133	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.1304	0.0683	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.0534	0.0268	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0017	0.0007	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0016	0.0007	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0002	0.0001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0001	0.0000	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

<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	12.71 Put	17,600	218.6828	264.3778	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	252.6865	302.2254	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	338.8467	396.8038	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	455.5519	405.5397	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	414.9600	368.9546	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	746.1266	832.3437	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	846.5111	936.9430	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	876.0488	967.6509	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	271.3597	240.6656	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	974.4597	1069.6656	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1060.4015	1158.4262	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1076.2751	1174.7881	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1116.2787	1215.9779	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1156.7219	1257.5609	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	218.0918	193.6900	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1238.8551	1341.8366	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	178.8630	158.7682	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1722.2322	1832.8375	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	3,600	117.7332	103.8159	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	103.9216	91.6846	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	84.7068	74.8244	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	78.1617	69.0839	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2281.2617	2398.0839	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	62.6824	55.5114	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2545.7824	2664.5114	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	59.3822	52.7627	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	58.9275	52.3921	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	53.2503	47.5238	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	49.9443	44.3891	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	46.9062	41.5108	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	45.2015	39.8978	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	34.3826	29.6839	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	10.4324	7.5297	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	6.0062	4.2191	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	1.7714	1.1728	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	414.0106	467.8903	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	619.8127	686.6971	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	687.5567	630.2859	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	839.7507	917.3911	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1160.6244	1250.1405	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1235.7689	1327.3878	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1351.3606	1445.9345	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	16.00 Call	3,680	166.1175	151.7477	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	137.7946	127.6842	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	118.6102	110.2728	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	110.6231	103.0197	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	109.5057	102.0031	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	68.3497	59.9303	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	20,403	141.3631	168.8980	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	194.5509	226.6311	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.50 Put	2,600	279.6286	315.1954	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	460.0684	512.8837	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.12 Put	40,000	515.7488	572.0692	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.23 Put	20,403	569.7197	629.1975	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	631.7108	694.5589	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	1018.6384	1097.6206	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	1078.3379	1159.3103	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	1118.8928	1201.1538	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	1139.3862	1222.2829	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1367.0740	1456.6812	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1389.2689	1479.4186	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	2,580	472.6161	440.4887	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.12 Call	40,000	448.2997	417.3511	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.00 Call	2,600	305.6818	285.4660	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.24 Call	20,403	276.7621	258.7724	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	246.1877	233.2764	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	226.5008	215.0443	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	34,000	207.0140	196.9910	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	204.7143	194.8586	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	203.0195	193.2869	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	200.8018	191.2303	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	151.7129	140.8117	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	3,867	502.4005	549.9228	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.46 Call	3,867	560.1299	527.8620	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	857.2948	919.4881	0.0000	0.0000	0	0.00		
			<u>1,570,300</u>					<u>45.00</u>	<u>0.00</u>	<u>31,999,666.00</u>	<u>0.00</u>
	Total		2,286,939					64,487.00	842,540,041.00	162,093,535.00	1,476,161,192,779.60
	Grand Total		2,753,918					105,599.00	1,401,834,465.60	215,983,070	2,036,300,273,300.10