



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.3154	14.3783	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.3219	14.3847	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.3419	14.4044	0.0000	0.0000	3	42,972.00		
Feb 2017	DAEU	Future	2,000	14.4257	14.4893	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.4392	14.5031	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.5480	14.6119	0.0000	0.0000	1	14,547.50		
			<u>2,471</u>					<u>4.00</u>	<u>57,519.50</u>	<u>108 470.00</u>	<u>1 385 440 233.10</u>
<b>Total</b>			<b>2,471</b>					<b>4.00</b>	<b>57,519.50</b>	<b>398 070.00</b>	<b>1 385 440 233.10</b>
<b>Future</b>											
Jan 2017	DAGB	Future	30	16.8428	16.9723	0.0000	0.0000	24	403,632.00		
Feb 2017	DAGB	Future	48	16.9439	17.0742	0.0000	0.0000	7	118,405.00		
Mar 2017	DAGB	Future	162	17.0565	17.1867	0.0000	0.0000	73	1,245,854.50		
Apr 2017	DAGB	Future	73	17.1474	17.2779	0.0000	0.0000	0	0.00		
			<u>313</u>					<u>104.00</u>	<u>1,767,891.50</u>	<u>51 279.00</u>	<u>839 981 984.10</u>
<b>Total</b>			<b>313</b>					<b>104.00</b>	<b>1,767,891.50</b>	<b>242 392.00</b>	<b>839 981 984.10</b>
<b>Future</b>											
Jan 2017	DAUS	Future	50	13.6497	13.7866	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	390	13.6547	13.7916	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,600	13.6651	13.8021	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.6730	13.8101	0.0000	0.0000	134	1,839,619.00		
Jan 2017	DAUS	Future	70	13.6808	13.8180	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	13.6913	13.8285	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.6991	13.8365	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.7017	13.8391	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	340	13.7459	13.8839	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	5,745	13.7718	13.9102	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	720	13.7744	13.9129	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,883	13.8537	13.9925	0.0000	0.0000	300	4,162,782.70		

<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	40	13.8821	14.0212	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.9005	14.0398	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.9084	14.0478	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.1476	14.2897	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.3929	14.5386	0.0000	0.0000	0	0.00		
			<u>20,475</u>					<u>434.00</u>	<u>6,002,401.70</u>	<u>4 670 992.00</u>	<u>52 821 020 459.70</u>

**Option**

Jan 2017	DAUS	13.95 Put	2,000	349.3859	262.1613	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	0.0724	0.4236	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	26.6742	54.7281	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	511.6625	422.5836	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	2.7385	4.2542	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	161.0184	123.4719	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	311.7312	248.2915	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	57.2650	88.1375	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	12.4332	21.8030	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	569.2890	480.2777	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	17.9325	30.2625	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	736.4416	644.7349	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	58.6580	80.1400	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	251.3540	208.3159	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	60.1614	80.7001	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	333.4222	286.1379	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	106.2661	132.3175	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	569.1466	505.1167	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	40.1761	50.5280	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	362.5106	315.4423	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	504.3607	447.0990	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	675.8959	605.8112	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	234.4193	275.5002	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	143.0586	172.6191	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	67.1825	83.6875	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	402.4640	354.1877	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	176.3821	208.4066	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	434.3373	386.5163	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	210.6064	244.9943	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	666.1598	605.3160	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	109.4524	128.3568	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	459.9033	413.4815	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	232.6932	267.2892	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	484.1983	439.4229	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	258.6065	292.8435	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2017	DAUS	13.50 Put	60	504.0703	459.8044	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	278.6154	313.2799	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	522.9733	479.2859	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	300.2623	331.6314	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	539.8761	496.4112	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	328.7708	358.4306	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	551.0364	508.5088	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	345.9667	374.8407	0.0000	0.0000	0	0.00
			25,860					0.00	0.00
		<b>Total</b>	<b>46,335</b>					<b>434.00</b>	<b>6,002,401.70</b>
									14 978 579.00
									52 821 020 459.70
<b>Future</b>									
Mar 2017	EUUS	Future	698	1.0490	1.0431	0.0000	0.0000	0	0.00
Jun 2017	EUUS	Future	25,352	1.0544	1.0485	0.0000	0.0000	0	0.00
			26,050					0.00	0.00
		<b>Total</b>	<b>26,050</b>					<b>0.00</b>	<b>0.00</b>
									392 964.00
									4 423 331 946.00
<b>Future</b>									
Jun 2017	GBUS	Future	8,095	1.2336	1.2306	0.0000	0.0000	0	0.00
			8,095					0.00	0.00
		<b>Total</b>	<b>8,095</b>					<b>0.00</b>	<b>0.00</b>
									12 533.00
									157 724 647.00
<b>Future</b>									
Mar 2017	ZAAD	Future	18,899	10.0209	10.0614	10.0108	9.9933	400	4,002,190.00
Jun 2017	ZAAD	Future	102	10.1839	10.2245	0.0000	0.0000	0	0.00
Sep 2017	ZAAD	Future	25	10.3375	10.3797	0.0000	0.0000	0	0.00
			19,026					400.00	4,002,190.00
		<b>Total</b>	<b>19,026</b>					<b>400.00</b>	<b>4,002,190.00</b>
									3 042 374.00
									25 491 320 396.30
<b>Future</b>									
Mar 2017	ZACA	Future	237	10.3597	10.3979	0.0000	0.0000	0	0.00
			237					0.00	0.00
		<b>Total</b>	<b>237</b>					<b>0.00</b>	<b>0.00</b>
									73 979.00
									696 987 436.40
<b>Future</b>									
Mar 2017	ZACR	Future	10	1.9688	1.9681	0.0000	0.0000	0	0.00
			10					0.00	0.00
		<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	87,076	14.4841	14.5483	14.5250	14.4256	80	1,157,150.50

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Jun 2017	ZAEU	Future	80,666	14.8284	14.8932	0.0000	0.0000	0	0.00	
Sep 2017	ZAEU	Future	1,168	15.1556	15.2227	0.0000	0.0000	0	0.00	
			<u>168,910</u>					<u>80.00</u>	<u>1,157,150.50</u>	<u>9 909 760.00</u>
<b>Option</b>										<u>137 169 044 930.80</u>
Mar 2017	ZAEU	14.30 Put	1,000	336.6516	318.4378	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	305.4918	337.9501	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	77.8397	89.8934	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	15.9886	18.3727	0.0000	0.0000	0	0.00	
			<u>3,180</u>					<u>0.00</u>	<u>0.00</u>	<u>4 789 681.00</u>
		<b>Total</b>	<b>172,090</b>					<b>80.00</b>	<b>1,157,150.50</b>	<b>14 699 441.00</b>
										<b>137 169 044 930.80</b>
<b>Future</b>										
Mar 2017	ZAFR	Future	1,356	13.5190	13.6056	0.0000	0.0000	0	0.00	
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571 107.00</u>
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571 107.00</b>
										<b>5 986 703 557.30</b>
<b>Future</b>										
Mar 2017	ZAGB	Future	45,081	16.9907	17.1211	17.0725	16.9325	133	2,259,689.40	
Jun 2017	ZAGB	Future	32,002	17.3488	17.4809	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	Future	17	17.6853	17.8210	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	5,698	18.0252	18.1653	0.0000	0.0000	0	0.00	
			<u>82,798</u>					<u>133.00</u>	<u>2,259,689.40</u>	<u>7 141 957.00</u>
										<u>117 732 646 588.00</u>
<b>Option</b>										
Mar 2017	ZAGB	17.00 Call	500	584.1511	653.1502	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	18.50 Call	1,200	183.7815	210.6845	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	19.00 Call	600	119.1904	140.2091	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	21.00 Call	1,200	29.6022	32.8425	0.0000	0.0000	0	0.00	
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 755 113.00</u>
		<b>Total</b>	<b>86,298</b>					<b>133.00</b>	<b>2,259,689.40</b>	<b>8 897 070.00</b>
										<b>117 732 646 588.00</b>
<b>Future</b>										
Mar 2017	ZAHK	Future	15,930	1.7812	1.7988	0.0000	0.0000	0	0.00	
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>95 070.00</u>
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	<b>95 070.00</b>
										<b>1 746 455 456.00</b>
<b>Future</b>										
Mar 2017	ZAJY	Future	320	0.1181	0.1184	0.0000	0.0000	0	0.00	
Jun 2017	ZAJY	Future	3,761	0.1209	0.1212	0.0000	0.0000	0	0.00	
			<u>4,081</u>					<u>0.00</u>	<u>0.00</u>	<u>911 196.00</u>
		<b>Total</b>	<b>4,081</b>					<b>0.00</b>	<b>0.00</b>	<b>911 196.00</b>
										<b>10 127 175 079.50</b>

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<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1325	0.1343	0.0000	0.0000	0	0.00		
			<u>1,382</u>					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	ZANZ	Future	238	9.5791	9.6293	0.0000	0.0000	0	0.00		
			<u>238</u>					0.00	0.00	144 338.00	1 105 027 470.00
		<b>Total</b>	<b>238</b>					<b>0.00</b>	<b>0.00</b>	164 338.00	1 105 027 470.00
<b>Future</b>											
Mar 2017	ZASD	Future	342	9.5909	9.6114	0.0000	0.0000	0	0.00		
			<u>342</u>					0.00	0.00	9 114.00	92 710 446.50
		<b>Total</b>	<b>342</b>					<b>0.00</b>	<b>0.00</b>	9 114.00	92 710 446.50
<b>Future</b>											
Mar 2017	ZATR	Future	83	3.8023	3.8295	0.0000	0.0000	0	0.00		
			<u>83</u>					0.00	0.00	360.00	1 600 907.40
		<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	360.00	1 600 907.40
<b>Future</b>											
Mar 2017	ZAUM	Future	489	13.8078	13.9465	13.7920	13.7920	31	42,816,700.00		
Jun 2017	ZAUM	Future	54	14.0636	14.2047	0.0000	0.0000	0	0.00		
			<u>543</u>					31.00	42,816,700.00	134 522.00	152 490 492 990.00
		<b>Total</b>	<b>543</b>					<b>31.00</b>	<b>42,816,700.00</b>	139 045.00	152 490 492 990.00
<b>Future</b>											
Mar 2017	ZAUS	Future	454,481	13.8078	13.9465	13.9347	13.7630	8,155	112,789,802.90		
Jun 2017	ZAUS	Future	202,486	14.0636	14.2047	14.0342	14.0342	5	70,171.00		
Sep 2017	ZAUS	Future	6,262	14.3020	14.4464	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	15,492	14.5372	14.6849	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.7768	14.9226	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.0179	15.1603	0.0000	0.0000	0	0.00		
			<u>678,861</u>					8,160.00	112,859,973.90	127 936 043.00	1 447 263 200 175.40
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	26.8632	23.9633	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	1,500	46.2919	37.1965	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,797	126.0249	103.1738	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	132.9173	109.1474	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	150.0800	124.0897	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Put	100	195.0877	161.0929	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.26 Put	1,000	198.3752	163.9735	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	288.4544	243.7721	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	513.5969	600.8600	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	487.9362	572.9144	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	358.5623	425.7613	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	550.7623	479.2613	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	615.4405	539.3739	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	261.8347	315.8825	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	754.0347	669.3825	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	235.3401	285.4001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	827.5401	738.9001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	225.4630	273.9866	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	857.6630	767.4866	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	211.3789	257.6633	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	140.5406	174.3951	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	136.0756	169.1075	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	128.9479	160.6467	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	506	123.5183	154.1861	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	110.9390	139.1644	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1518.5948	1405.3451	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1635.6317	1520.1909	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	73.0323	93.8626	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	71.4318	91.8809	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1949.4695	1827.7487	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1987.0032	1864.6593	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	51.3080	66.7693	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	41.2416	54.0525	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	32.5232	42.9354	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	24.1609	32.1623	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2960.6585	2828.4675	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	14.1327	19.4477	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	10.2201	14.3750	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	2.6244	4.4913	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	2.5847	4.4282	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	1.0792	1.9689	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.5847	1.1146	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0171	0.0419	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	173.7356	149.8115	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	248.1105	216.3043	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	582.1592	524.0668	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	602.9678	543.7730	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	673.2145	610.4892	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	14.11 Put	2,850	736.1730	670.0646	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	747.9848	681.1980	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	777.9002	709.4229	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	808.3585	738.4002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	870.8841	798.2563	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	545.4731	609.5705	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1257.7386	1170.6224	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	319.7535	363.5332	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1737.6331	1639.1047	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	253.8342	292.8225	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1970.2342	1868.1225	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	243.2436	281.1442	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	241.7697	279.5180	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	222.0805	257.7567	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	209.0612	243.3317	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	196.8518	229.7719	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	189.8940	222.0326	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	143.7765	170.4391	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	77.9984	93.0624	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	56.4019	73.3882	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	25.5514	34.8324	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	245.9428	211.2337	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	319.3243	286.6721	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	457.5799	416.1124	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	608.8299	554.8723	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	613.6776	559.4712	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	858.1662	793.6871	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	916.5930	850.0080	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1007.4738	937.8394	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	357.0975	398.8345	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	300.7920	337.8605	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	276.5083	311.4714	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	273.0689	307.7265	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	197.3448	221.8141	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	490.7481	451.1258	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	778.3441	720.7534	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	825.8190	766.2569	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	858.2361	797.3679	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	874.6740	813.1510	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1058.6769	990.7978	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1076.5578	1008.2970	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	528.4389	574.4078	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	16.82 Call	22,000	482.7475	525.3765	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	436.1334	475.2644	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	430.5366	469.2422	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	426.3948	464.7871	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	420.9549	458.9311	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	338.6300	365.4471	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	708.9354	672.9484	0.0000	0.0000	0	0.00	
			<u>1,209,859</u>					<i>0.00</i>	<i>0.00</i>	<i>31 364 781.00</i>
	<b>Total</b>		<b>1,888,720</b>					<b>8,160.00</b>	<b>112,859,973.90</b>	<b>159 300 824.00</b>
										<b>1 447 263 200 175.40</b>

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<b>Grand Total</b>	<b>2,273,600</b>					<b>9,346.00</b>	<b>170 923 516.50</b>	<b>211,916,358</b>	<b>1,998,207,358,870.40</b>
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