



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-January-2017

<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>		
Future											
Jan 2017	DAEU	Future	349	14.4641	14.3731	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4709	14.3795	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.4916	14.3997	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.5762	14.4828	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.5897	14.4963	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.6995	14.6048	0.0000	0.0000	0	0.00		
			<u>2,471</u>					<u>0.00</u>	<u>0.00</u>	<u>108 470.00</u>	<u>1 385 440 233.10</u>
Total			2,471					0.00	0.00	398 070.00	1 385 440 233.10
Future											
Jan 2017	DAGB	Future	30	16.9100	16.8243	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	17.0126	16.9250	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	17.1264	17.0378	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.2184	17.1289	0.0000	0.0000	0	0.00		
			<u>313</u>					<u>0.00</u>	<u>0.00</u>	<u>51 279.00</u>	<u>839 981 984.10</u>
Total			313					0.00	0.00	242 392.00	839 981 984.10
Future											
Jan 2017	DAUS	Future	50	13.6624	13.5967	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	390	13.6667	13.6016	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,600	13.6752	13.6115	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.6827	13.6193	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.6908	13.6272	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	13.7016	13.6376	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.7098	13.6454	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.7125	13.6480	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	340	13.7578	13.6921	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,000	13.7760	13.7102	0.0000	0.0000	1,000	13,727,000.00		
Feb 2017	DAUS	Future	5,745	13.7838	13.7179	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	720	13.7864	13.7205	0.0000	0.0000	0	0.00		

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Mar 2017	DAUS	Future	3,883	13.8662	13.7996	0.0000	0.0000	2,000	27,677,800.00
Apr 2017	DAUS	Future	40	13.8944	13.8276	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	1,450	13.9127	13.8458	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	70	13.9206	13.8537	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	14.1586	14.0912	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	14.4042	14.3364	0.0000	0.0000	0	0.00
			<u>23,475</u>					<u>3,000.00</u>	<u>41,404,800.00</u>
									<u>4 674 117.00</u>
									<u>52 864 129 209.70</u>

Option

Jan 2017	DAUS	13.95 Put	2,000	324.7037	388.3376	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	0.0204	0.0319	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	18.9849	18.2413	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	486.8564	546.4370	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	2.1532	2.5425	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	106.4713	100.2250	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	135.8906	174.0918	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	286.1821	336.2742	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	46.3189	45.5212	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	10.9851	11.8277	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	544.6249	603.6370	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	10.1902	11.2798	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	714.5285	772.7481	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	52.0530	51.3562	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	233.9743	266.2693	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	53.6286	52.2328	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	316.7076	351.1369	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	99.9034	97.9196	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	548.6627	595.6455	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	38.0859	39.7225	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	344.5031	379.8030	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	484.4240	526.5730	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	654.0136	703.9002	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	225.4043	219.9419	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	136.3180	133.5184	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	63.2107	63.4564	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	383.3139	419.2271	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	168.6838	165.5512	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	413.6409	450.6420	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	201.9771	198.8299	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	641.6170	687.5368	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	104.0451	104.6695	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	438.3026	475.6866	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	223.5719	220.3033	0.0000	0.0000	0	0.00

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Aug 2017	DAUS	13.50 Put	60	461.7275	498.5348	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	248.9124	245.1403	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	481.8522	518.1467	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	269.0258	265.7552	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	499.9031	537.2642	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	290.1680	287.8315	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	516.4934	553.6036	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	318.0673	313.7569	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	527.0813	564.9430	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	334.9583	330.0632	0.0000	0.0000	0	0.00	
			<u>55,860</u>					<i>0.00</i>	<i>0.00</i>	<i>10 337 587.00</i>
	Total		79,335					3,000.00	41,404,800.00	15 011 704.00
										52 864 129 209.70
Future										
Mar 2017	EUUS	Future	713	1.0589	1.0572	0.0000	0.0000	0	0.00	
Jun 2017	EUUS	Future	25,352	1.0644	1.0627	0.0000	0.0000	0	0.00	
			<u>26,065</u>					<i>0.00</i>	<i>0.00</i>	<i>392 979.00</i>
	Total		26,065					0.00	0.00	4 423 490 766.00
Future										
Jun 2017	GBUS	Future	8,095	1.2376	1.2371	0.0000	0.0000	0	0.00	
			<u>8,095</u>					<i>0.00</i>	<i>0.00</i>	<i>12 533.00</i>
	Total		8,095					0.00	0.00	157 724 647.00
Future										
Mar 2017	ZAAD	Future	18,899	10.1027	10.0526	10.0868	10.0868	73	736,336.40	
Jun 2017	ZAAD	Future	102	10.2660	10.2151	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.4212	10.3689	0.0000	0.0000	0	0.00	
			<u>19,226</u>					<i>73.00</i>	<i>736,336.40</i>	<i>3 043 947.00</i>
	Total		19,226					73.00	736,336.40	25 507 536 432.70
Future										
Mar 2017	ZACA	Future	237	10.4783	10.3693	0.0000	0.0000	0	0.00	
			<u>237</u>					<i>0.00</i>	<i>0.00</i>	<i>73 979.00</i>
	Total		237					0.00	0.00	696 987 436.40
Future										
Mar 2017	ZACR	Future	10	1.9880	1.9810	0.0000	0.0000	0	0.00	
			<u>10</u>					<i>0.00</i>	<i>0.00</i>	<i>109 774.00</i>
	Total		10					0.00	0.00	2 503 098 356.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Mar 2017	ZAEU	Future	86,871	14.6346	14.5409	14.7157	14.6250	700	10,256,959.50		
Jun 2017	ZAEU	Future	80,416	14.9818	14.8854	15.0300	14.9650	1,000	15,008,420.00		
Sep 2017	ZAEU	Future	1,356	15.3118	15.2130	0.0000	0.0000	0	0.00		
			<u>168,643</u>					<u>1,700.00</u>	<u>25,265,379.50</u>	<u>9 915 475.00</u>	<u>137 254 332 905.30</u>
Option											
Mar 2017	ZAEU	14.30 Put	1,000	263.3909	301.4283	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.80 Call	500	348.3142	312.6770	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	85.8764	75.3195	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	17.17 Call	1,000	18.6768	16.5344	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>	<u>0.00</u>
		Total	171,823					1,700.00	25,265,379.50	14 705 156.00	137 254 332 905.30
Future											
Mar 2017	ZAFR	Future	1,356	13.6623	13.5931	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571 107.00</u>	<u>5 986 703 557.30</u>
		Total	1,356					0.00	0.00	571 107.00	5 986 703 557.30
Future											
Mar 2017	ZAGB	Future	45,082	17.0595	16.9716	17.1488	16.9904	114	1,947,351.80		
Jun 2017	ZAGB	Future	32,002	17.4190	17.3285	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	462	17.7586	17.6660	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,698	18.1001	18.0080	0.0000	0.0000	0	0.00		
			<u>83,244</u>					<u>114.00</u>	<u>1,947,351.80</u>	<u>7 143 153.00</u>	<u>117 753 554 482.30</u>
Option											
Mar 2017	ZAGB	17.00 Call	500	606.2414	570.1758	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	186.4321	176.1146	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	120.9208	113.0101	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	28.0074	28.8433	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>	<u>0.00</u>
		Total	86,744					114.00	1,947,351.80	8 898 266.00	117 753 554 482.30
Future											
Mar 2017	ZAHK	Future	15,930	1.7831	1.7745	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>95 070.00</u>	<u>1 746 455 456.00</u>
		Total	15,930					0.00	0.00	95 070.00	1 746 455 456.00
Future											
Mar 2017	ZAJY	Future	320	0.1189	0.1188	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1217	0.1216	0.0000	0.0000	0	0.00		
			<u>4,081</u>					<u>0.00</u>	<u>0.00</u>	<u>911 196.00</u>	<u>10 127 175 079.50</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
		Total	4,081					0.00	0.00	911 196.00	10 127 175 079.50
Future											
	Sep 2017 ZAKS	Future	1,382	0.1312	0.1307	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	27 127.00	372 831 350.00
		Total	1,382					0.00	0.00	27 127.00	372 831 350.00
Future											
	Mar 2017 ZANZ	Future	238	9.6526	9.5935	0.0000	0.0000	0	0.00		
			<u>238</u>					<u>0.00</u>	<u>0.00</u>	144 338.00	1 105 027 470.00
		Total	238					0.00	0.00	164 338.00	1 105 027 470.00
Future											
	Mar 2017 ZASD	Future	342	9.6243	9.6013	0.0000	0.0000	0	0.00		
			<u>342</u>					<u>0.00</u>	<u>0.00</u>	9 114.00	92 710 446.50
		Total	342					0.00	0.00	9 114.00	92 710 446.50
Future											
	Mar 2017 ZATR	Future	83	3.7583	3.7536	0.0000	0.0000	0	0.00		
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	360.00	1 600 907.40
		Total	83					0.00	0.00	360.00	1 600 907.40
Future											
	Mar 2017 ZAUM	Future	481	13.8202	13.7539	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	54	14.0749	14.0077	0.0000	0.0000	0	0.00		
			<u>535</u>					<u>0.00</u>	<u>0.00</u>	134 523.00	152 491 880 520.00
		Total	535					0.00	0.00	139 046.00	152 491 880 520.00
Future											
	Mar 2017 ZAUS	Future	464,135	13.8202	13.7539	13.8884	13.7501	11,230	154,976,726.20		
	Jun 2017 ZAUS	Future	202,521	14.0749	14.0077	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUS	Future	6,262	14.3131	14.2454	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	15,492	14.5487	14.4811	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	14.7838	14.7160	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.0190	14.9510	0.0000	0.0000	0	0.00		
			<u>688,550</u>					<u>11,230.00</u>	<u>154,976,726.20</u>	127 967 651.00	1 447 699 742 136.80
Option											
	Mar 2017 ZAUS	12.20 Put	250	23.1649	27.5698	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.50 Put	1,500	40.3597	48.3746	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.00 Put	95,797	115.1750	132.0669	0.0000	0.0000	537	0.00		
	Mar 2017 ZAUS	13.03 Put	1,000	121.7597	139.2969	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.10 Put	4,800	138.2095	158.2633	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	181.1300	205.6922	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	184.2805	209.1515	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	271.1738	303.6848	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	506.9425	477.9656	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	480.7405	453.3432	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	349.2497	331.5629	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	529.0497	577.6629	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	593.3616	644.3421	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	251.7694	240.6023	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	731.5694	786.7023	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	225.2358	215.8584	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	805.0358	861.9584	0.0000	0.0000	537	0.00
Mar 2017	ZAUS	14.44 Call	100	215.3666	206.6536	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	835.1666	892.7536	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	201.3231	193.5723	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	131.6788	127.6857	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	127.3294	123.5550	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	120.3958	116.9717	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	115.1250	111.9614	0.0000	0.0000	700	0.00
Mar 2017	ZAUS	15.10 Call	7,300	102.9499	100.3731	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1498.7333	1562.9686	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1616.2790	1681.1675	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	66.5469	65.6263	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	65.0226	64.1756	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1931.4106	1997.4659	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1969.0884	2035.2394	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	46.0050	45.9880	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	36.6093	36.9301	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	28.5542	29.1076	0.0000	0.0000	537	0.00
Mar 2017	ZAUS	16.50 Call	1,000	20.9208	21.6255	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2945.7636	3012.1910	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	12.2623	11.9954	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	8.9257	8.3636	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	2.2963	1.8586	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	2.2606	1.8290	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.9210	0.7293	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.4903	0.3825	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0129	0.0093	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	161.5380	181.0768	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	232.8662	257.9084	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	559.3315	602.7314	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	13.87 Put	30,000	579.8695	624.0493	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	649.3073	695.9572	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	711.8367	760.7710	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	723.6072	772.8470	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	753.4232	803.4201	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	783.8014	834.5392	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	846.2082	898.3576	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	532.0232	519.1841	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1233.4707	1292.1359	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	308.3736	303.0629	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1715.3231	1777.1567	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	243.9442	239.6575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1949.0442	2011.9575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	233.6326	229.5742	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	232.1992	228.1698	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	213.0653	209.4452	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	200.4340	197.0752	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	188.6058	185.4842	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	181.8750	178.8839	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	137.4058	135.2112	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	75.9699	75.0963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	54.8632	53.2810	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	24.6302	23.9990	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	230.3591	254.1976	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	301.9331	329.3013	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	436.4513	471.4245	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	585.0828	627.7022	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	589.8752	632.6587	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	832.3467	881.9070	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	890.4914	941.3219	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	981.1445	1033.7155	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	345.6133	340.8220	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	290.6338	286.4152	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	266.9960	262.9853	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	263.6493	259.6668	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	190.9903	187.7315	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	467.7472	502.3146	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	750.0220	797.1640	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	797.1066	845.3087	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	829.2796	878.1735	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	845.6012	894.8288	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1028.9905	1081.5307	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	14.53 Put	22,000	1047.0295	1099.6833	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	513.0486	507.4371	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	467.8546	462.4435	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	421.8579	416.5780	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	416.3434	411.0742	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	412.2636	407.0084	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	406.9066	401.6556	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	324.5722	319.6193	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	683.1071	733.2345	0.0000	0.0000	0	0.00	
			<u>1,210,559</u>					<u>2,311.00</u>	<u>0.00</u>	<u>31 367 092.00</u>
		Total	<u>1,899,109</u>					<u>13,541.00</u>	<u>154,976,726.20</u>	<u>159 334 743.00</u>
										<u>1 447 699 742 136.80</u>

Grand Total	<u>2,317,375</u>	<u>18,428.00</u>	<u>224 330 593.90</u>	<u>211,991,902</u>	<u>1,998,810,967,837.00</u>
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