



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2017	DAEU	Future	349	14.4827	14.4288	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4893	14.4354	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.5089	14.4562	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.5933	14.5395	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.6068	14.5530	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.7165	14.6619	0.0000	0.0000	0	0.00		
			<u>2,471</u>					<u>0.00</u>	<u>0.00</u>	<u>108,479.00</u>	<u>1,385,571,402.70</u>
Total			2,471					0.00	0.00	398,079.00	1,385,571,402.70
Future											
Jan 2017	DAGB	Future	30	16.6525	16.6611	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.7533	16.7615	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.8656	16.8732	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.9567	16.9634	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	13.6404	13.6752	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	390	13.6404	13.6774	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,600	13.6490	13.6859	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.6554	13.6928	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.6634	13.7008	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	13.6741	13.7115	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.6821	13.7195	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.6848	13.7221	0.0000	0.0000	47	645,192.50		
Feb 2017	DAUS	Future	340	13.7299	13.7672	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.7478	13.7853	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	4,615	13.7555	13.7931	0.0000	0.0000	2,265	31,135,987.50		
Feb 2017	DAUS	Future	720	13.7581	13.7957	0.0000	0.0000	22	303,204.00		

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Mar 2017	DAUS	Future	3,883	13.8380	13.8752	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.8665	13.9032	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.8846	13.9213	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.8923	13.9290	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.1264	14.1643	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.3674	14.4065	0.0000	0.0000	0	0.00		
			<u>25,265</u>					<u>2,334.00</u>	<u>32,084,384.00</u>	<u>4,679,449.00</u>	<u>52,937,692,517.70</u>

Option

Jan 2017	DAUS	13.95 Put	2,000	332.1131	305.9329	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	0.0587	0.0436	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	10.3069	16.5053	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	491.3020	464.2098	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	1.0962	2.3385	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	81.0548	94.4285	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	125.3248	123.5752	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	280.7346	265.0005	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	32.3865	38.3569	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	8.1131	12.9091	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	550.2367	525.7956	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	9.7014	12.3239	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	723.1087	699.2772	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	43.0077	48.5190	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	228.6148	220.8342	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	45.0676	50.8592	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	314.3970	307.5261	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	90.0180	97.4078	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	552.5083	540.3047	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	33.9268	34.6071	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	343.6304	337.9490	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	487.1276	477.0563	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	659.5972	645.8230	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	211.7924	223.4534	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	126.8094	133.8107	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	57.8648	60.8458	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	384.6965	377.9859	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	158.9379	165.0632	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	417.8301	409.5823	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	191.7976	196.9584	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	649.4924	637.0508	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	96.7137	96.2962	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	443.1084	434.9537	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	213.0085	217.7796	0.0000	0.0000	0	0.00

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Aug 2017	DAUS	13.50 Put	60	467.9812	460.9598	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	237.0174	242.5024	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	487.7284	482.5203	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	256.3254	261.9327	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	506.4403	502.1637	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	275.3701	282.1478	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	522.1631	520.1587	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	303.4299	308.7919	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	532.7217	532.1220	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	319.5013	324.4308	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>	<i>0.00</i>
	Total		81,125					2,334.00	32,084,384.00	15,017,036.00	52,937,692,517.70
Future											
Mar 2017	EUUS	Future	723	1.0623	1.0555	0.0000	0.0000	0	0.00		
Jun 2017	EUUS	Future	25,352	1.0679	1.0611	0.0000	0.0000	0	0.00		
				<u>26,075</u>				<i>0.00</i>	<i>0.00</i>	<i>392,989.00</i>	<i>4,423,596,946.00</i>
	Total		26,075					0.00	0.00	392,989.00	4,423,596,946.00
Future											
Jun 2017	GBUS	Future	8,095	1.2213	1.2186	0.0000	0.0000	0	0.00		
				<u>8,095</u>				<i>0.00</i>	<i>0.00</i>	<i>12,533.00</i>	<i>157,724,647.00</i>
	Total		8,095					0.00	0.00	12,533.00	157,724,647.00
Future											
Mar 2017	ZAAD	Future	18,899	10.1475	10.1354	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	124	10.3102	10.2966	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.4632	10.4503	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	33	10.6169	10.6028	0.0000	0.0000	0	0.00		
				<u>19,281</u>				<i>0.00</i>	<i>0.00</i>	<i>3,044,002.00</i>	<i>25,508,113,657.70</i>
	Total		19,281					0.00	0.00	3,076,379.00	25,508,113,657.70
Future											
Mar 2017	ZACA	Future	237	10.4491	10.4389	0.0000	0.0000	0	0.00		
				<u>237</u>				<i>0.00</i>	<i>0.00</i>	<i>73,979.00</i>	<i>696,987,436.40</i>
	Total		237					0.00	0.00	73,979.00	696,987,436.40
Future											
Mar 2017	ZACR	Future	10	1.9811	1.9819	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>
	Total		10					0.00	0.00	109,774.00	2,503,098,356.00

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Future										
Mar 2017	ZAEU	Future	86,876	14.6503	14.5968	14.6944	14.6900	10	146,922.00	
Jun 2017	ZAEU	Future	80,216	14.9972	14.9414	15.0200	14.9900	400	5,999,650.00	
Sep 2017	ZAEU	Future	1,356	15.3238	15.2676	0.0000	0.0000	0	0.00	
Dec 2017	ZAEU	Future	31	15.6582	15.5999	0.0000	0.0000	0	0.00	
			<u>168,479</u>					<u>410.00</u>	<u>6,146,572.00</u>	<u>9,916,228.00</u> <u>137,265,615,554.30</u>
Option										
Mar 2017	ZAEU	13.69 Put	1,000	79.2981	0.0000	0.0000	0.0000	2,000	0.00	
Mar 2017	ZAEU	14.30 Put	0	244.5142	276.5978	0.0000	0.0000	1,000	0.00	
Mar 2017	ZAEU	14.80 Call	0	342.6831	331.2204	0.0000	0.0000	500	0.00	
Mar 2017	ZAEU	16.00 Call	680	82.3856	80.1702	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	0	18.1261	15.5209	0.0000	0.0000	1,000	0.00	
			<u>1,680</u>					<u>4,500.00</u>	<u>0.00</u>	<u>4,794,181.00</u> <u>0.00</u>
		Total	170,159					4,910.00	6,146,572.00	14,710,409.00 137,265,615,554.30
Future										
Mar 2017	ZAFR	Future	1,356	13.6522	13.6295	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	45,103	16.7984	16.8071	16.8481	16.7275	364	6,143,655.50	
Jun 2017	ZAGB	Future	32,002	17.1524	17.1595	17.2150	17.1200	191	3,275,633.00	
Sep 2017	ZAGB	Future	462	17.4826	17.4907	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	5,755	17.8179	17.8249	0.0000	0.0000	0	0.00	
			<u>83,322</u>					<u>555.00</u>	<u>9,419,288.50</u>	<u>7,143,907.00</u> <u>117,766,386,576.00</u>
Option										
Mar 2017	ZAGB	17.00 Call	500	472.0682	477.2318	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	18.50 Call	1,200	134.9602	137.2784	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	19.00 Call	600	78.9029	82.6821	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	21.00 Call	1,200	23.9890	24.3674	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	86,822					555.00	9,419,288.50	8,899,020.00 117,766,386,576.00
Future										
Mar 2017	ZAHK	Future	15,930	1.7794	1.7839	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	341	0.1196	0.1190	0.0000	0.0000	21	250,647.60	

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	Jun 2017	ZAJY	Future	3,761	0.1224	0.1218	0.0000	0.0000	0	0.00		
				4,102					21.00	250,647.60	911,217.00	10,127,425,727.10
			Total	4,102					21.00	250,647.60	911,217.00	10,127,425,727.10
Future												
	Sep 2017	ZAKS	Future	1,382	0.1315	0.1306	0.0000	0.0000	0	0.00		
				1,382					0.00	0.00	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	9.6337	9.6519	0.0000	0.0000	0	0.00		
				238					0.00	0.00	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	9.6176	9.6214	0.0000	0.0000	0	0.00		
				342					0.00	0.00	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	3.6077	3.6591	0.0000	0.0000	0	0.00		
				83					0.00	0.00	360.00	1,600,907.40
			Total	83					0.00	0.00	360.00	1,600,907.40
Future												
	Mar 2017	ZAUM	Future	481	13.7914	13.8294	0.0000	0.0000	10	13,787,500.00		
	Jun 2017	ZAUM	Future	54	14.0441	14.0816	0.0000	0.0000	0	0.00		
				535					10.00	13,787,500.00	134,533.00	152,505,668,020.00
			Total	535					10.00	13,787,500.00	139,056.00	152,505,668,020.00
Future												
	Mar 2017	ZAUS	Future	460,531	13.7914	13.8294	13.8800	13.7525	25,487	352,266,627.30		
	Jun 2017	ZAUS	Future	202,521	14.0441	14.0816	14.1100	14.0580	663	9,336,462.00		
	Sep 2017	ZAUS	Future	6,282	14.2777	14.3165	14.2750	14.2400	20	285,150.00		
	Dec 2017	ZAUS	Future	15,492	14.5110	14.5494	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUS	Future	70	14.7480	14.7870	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUS	Future	70	14.9864	15.0265	0.0000	0.0000	0	0.00		
				684,966					26,170.00	361,888,239.30	128,005,819.00	1,448,228,368,183.50
Option												
	Mar 2017	ZAUS	12.20 Put	250	19.7472	21.1896	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	12.50 Put	1,500	35.4707	35.7177	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.00 Put	95,797	108.2185	106.5626	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	114.7607	112.8997	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	131.1623	128.7789	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	159.1638	0.0000	0.0000	0.0000	2,000	0.00
Mar 2017	ZAUS	13.25 Put	100	174.5878	169.9541	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	177.7891	173.0468	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	266.5384	258.8230	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	475.2520	503.3863	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	449.7182	477.0998	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	322.6556	343.9685	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	531.2556	514.5685	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	597.1525	578.9399	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	229.9802	246.8540	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	738.5802	717.4540	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	205.0386	220.5449	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	813.6386	791.1449	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	195.7973	210.7765	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	844.3973	821.3765	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	182.6782	196.8883	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	158.9508	0.0000	0.0000	0.0000	2,000	0.00
Mar 2017	ZAUS	14.88 Call	1,000	117.4484	127.4867	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	113.4169	123.1726	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	107.0055	116.3059	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	102.1415	111.0918	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	90.9433	99.0644	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1516.6996	1485.9862	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1635.2842	1603.6972	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	57.6397	63.2442	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	56.2578	61.7357	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1952.7593	1919.1095	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1990.6781	1956.8298	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	39.1442	43.0132	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	30.8029	33.8506	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	23.7329	26.0652	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	17.1207	18.7689	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2971.6531	2935.1286	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	10.0688	11.6059	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	7.3858	8.9191	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	1.9063	2.7742	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	1.8758	2.7324	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.7453	1.1466	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.3898	0.6233	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	21.42 Call	1,800	0.0093	0.0186	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	161.5368	157.7427	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	233.8113	228.9603	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	565.4680	553.9871	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	586.3335	574.5044	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	656.8570	643.8938	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	720.2859	705.8365	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	732.2104	717.5396	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	762.4274	747.1985	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	793.2082	777.4226	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	856.4173	839.5272	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	512.7905	531.5601	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1247.8825	1224.8377	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	294.9726	304.8084	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1733.2281	1705.3264	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	232.3122	240.0139	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1968.2122	1938.4139	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	222.3002	229.5721	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	220.9094	228.1170	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	202.3532	208.7530	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	190.1195	195.9818	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	178.6734	184.0322	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	172.1658	177.2334	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	129.2896	132.4471	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	69.8841	67.8285	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	50.0453	49.9977	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	22.0440	21.8786	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	232.1590	230.3778	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	304.7548	302.0644	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	441.5609	436.6699	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	592.3894	584.8493	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	597.2437	589.6114	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	842.5448	830.4534	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	901.3223	888.2224	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	992.9660	978.2676	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	331.4348	339.7159	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	277.6011	284.0528	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	254.4958	260.1494	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	251.2268	256.7643	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	180.2042	182.1493	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	472.8186	472.6525	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	759.1733	753.3770	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	14.09 Put	16,000	806.7142	799.9810	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	839.1909	831.8273	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	855.6619	847.9805	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1040.6870	1029.5338	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1058.7079	1047.3937	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	495.2037	506.4104	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	450.7766	460.5203	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	405.6093	413.8227	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	400.1998	408.2230	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	396.1983	404.0850	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	390.9405	398.6458	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	310.9308	313.9386	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	694.1744	685.2623	0.0000	0.0000	0	0.00	
			<u>1,214,559</u>					<u>4,000.00</u>	<u>0.00</u>	<u>31,371,092.00</u>
		Total	<u>1,899,525</u>					<u>30,170.00</u>	<u>361,888,239.30</u>	<u>159,376,911.00</u>
										<u>0.00</u>
										<u>1,448,228,368,183.50</u>

Grand Total	<u>2,318,081</u>	<u>38,000.00</u>	<u>423,576,631.40</u>	<u>212,045,514</u>	<u>1,999,452,124,656.60</u>
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