



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.5453	14.4827	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.5506	14.4893	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.5736	14.5089	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.6643	14.5933	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.6779	14.6068	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.7888	14.7165	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	43	14.8371	14.8070	0.0000	0.0000	43	636,534.50		
			<u>2,514</u>					<u>43.00</u>	<u>636,534.50</u>	<u>108,522.00</u>	<u>1,386,207,937.20</u>
<b>Total</b>			<b>2,514</b>					<b>43.00</b>	<b>636,534.50</b>	<b>398,122.00</b>	<b>1,386,207,937.20</b>
<b>Future</b>											
Jan 2017	DAGB	Future	30	16.8314	16.6525	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.9405	16.7533	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	17.0542	16.8656	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	49	17.1035	17.0345	0.0000	0.0000	49	833,706.50		
Apr 2017	DAGB	Future	73	17.1466	16.9567	0.0000	0.0000	0	0.00		
			<u>362</u>					<u>49.00</u>	<u>833,706.50</u>	<u>51,328.00</u>	<u>840,815,690.60</u>
<b>Total</b>			<b>362</b>					<b>49.00</b>	<b>833,706.50</b>	<b>242,441.00</b>	<b>840,815,690.60</b>
<b>Future</b>											
Jan 2017	DAUS	Future	0	13.8568	13.6404	0.0000	0.0000	50	685,750.00		
Jan 2017	DAUS	Future	390	13.8592	13.6404	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,600	13.8664	13.6490	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.8698	13.6554	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.8732	13.6634	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	13.8837	13.6741	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.8932	13.6821	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.8963	13.6848	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	340	13.9476	13.7299	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.9660	13.7478	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>		
Feb 2017	DAUS	Future	4,615	13.9739	13.7555	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	720	13.9765	13.7581	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	3,883	14.0578	13.8380	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.0867	13.8665	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	280	14.0919	13.8717	0.0000	0.0000	280	3,907,400.00		
Apr 2017	DAUS	Future	1,450	14.1050	13.8846	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.1129	13.8923	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.3508	14.1264	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5960	14.3674	0.0000	0.0000	0	0.00		
			<u>25,495</u>					<u>330.00</u>	<u>4,593,150.00</u>	<u>4,679,779.00</u>	<u>52,942,285,667.70</u>

**Option**

Jan 2017	DAUS	13.95 Put	2,000	135.6220	332.1131	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	0.0131	0.0587	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	21.7387	10.3069	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	320.6112	491.3020	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	2.0160	1.0962	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	130.1198	81.0548	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	69.1842	125.3248	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	162.1909	280.7346	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	50.2137	32.3865	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	13.2425	8.1131	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	382.7003	550.2367	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	15.0836	9.7014	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	553.4621	723.1087	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	58.5047	43.0077	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	149.0278	228.6148	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	60.3012	45.0676	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	229.8928	314.3970	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	111.7692	90.0180	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	433.0005	552.5083	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	39.8417	33.9268	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	260.7485	343.6304	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	380.6014	487.1276	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	528.3002	659.5972	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	252.4169	211.7924	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	151.5633	126.8094	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	68.8297	57.8648	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	298.7584	384.6965	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	184.2483	158.9379	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	331.3626	417.8301	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	217.2046	191.7976	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	534.5116	649.4924	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	17.98 Call	1,000	103.8257	96.7137	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	357.2677	443.1084	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	237.7953	213.0085	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	382.7451	467.9812	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	262.4040	237.0174	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	402.1038	487.7284	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	281.2078	256.3254	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	420.8835	506.4403	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	299.2303	275.3701	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	437.6808	522.1631	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	324.5233	303.4299	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	449.6312	532.7217	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	340.4579	319.5013	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>
	<b>Total</b>		<b>81,355</b>					<b>330.00</b>	<b>4,593,150.00</b>	15,017,366.00
										52,942,285,667.70
<b>Future</b>										
Mar 2017	EUUS	Future	723	1.0508	1.0623	0.0000	0.0000	0	0.00	
Jun 2017	EUUS	Future	25,352	1.0563	1.0679	0.0000	0.0000	0	0.00	
			<u>26,075</u>					<i>0.00</i>	<i>0.00</i>	<i>392,989.00</i>
	<b>Total</b>		<b>26,075</b>					<b>0.00</b>	<b>0.00</b>	4,423,596,946.00
<b>Future</b>										
Jun 2017	GBUS	Future	8,095	1.2157	1.2213	0.0000	0.0000	0	0.00	
			<u>8,095</u>					<i>0.00</i>	<i>0.00</i>	<i>12,533.00</i>
	<b>Total</b>		<b>8,095</b>					<b>0.00</b>	<b>0.00</b>	157,724,647.00
<b>Future</b>										
Mar 2017	ZAAD	Future	18,874	10.3161	10.1475	10.2580	10.2580	275	2,818,950.00	
Jun 2017	ZAAD	Future	124	10.4812	10.3102	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.6372	10.4632	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.7933	10.6169	0.0000	0.0000	0	0.00	
			<u>19,256</u>					<i>275.00</i>	<i>2,818,950.00</i>	<i>3,044,277.00</i>
	<b>Total</b>		<b>19,256</b>					<b>275.00</b>	<b>2,818,950.00</b>	25,510,932,607.70
<b>Future</b>										
Mar 2017	ZACA	Future	237	10.5811	10.4491	0.0000	0.0000	0	0.00	
			<u>237</u>					<i>0.00</i>	<i>0.00</i>	<i>73,979.00</i>
	<b>Total</b>		<b>237</b>					<b>0.00</b>	<b>0.00</b>	696,987,436.40

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Mar 2017	ZACR	Future	10	2.0066	1.9811	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,774.00	2,503,098,356.00
		<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	85,499	14.7219	14.6503	14.7348	14.5800	12,478	183,502,265.80		
Jun 2017	ZAEU	Future	80,116	15.0709	14.9972	15.0306	15.0306	200	3,003,060.00		
Sep 2017	ZAEU	Future	1,356	15.4000	15.3238	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	154	15.7387	15.6582	0.0000	0.0000	123	1,928,025.00		
			167,125					12,801.00	188,433,350.80	9,929,029.00	137,454,048,905.10
<b>Option</b>											
Mar 2017	ZAEU	13.69 Put	1,000	66.6734	79.2981	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	86.2022	82.3856	0.0000	0.0000	0	0.00		
			1,680					0.00	0.00	4,794,181.00	0.00
		<b>Total</b>	<b>168,805</b>					<b>12,801.00</b>	<b>188,433,350.80</b>	14,723,210.00	137,454,048,905.10
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	13.7405	13.6522	0.0000	0.0000	186	2,551,864.20		
			1,356					186.00	2,551,864.20	571,293.00	5,989,255,421.50
		<b>Total</b>	<b>1,356</b>					<b>186.00</b>	<b>2,551,864.20</b>	571,293.00	5,989,255,421.50
<b>Future</b>											
Mar 2017	ZAGB	Future	45,108	16.9860	16.7984	16.9913	16.7600	175	2,955,523.00		
Jun 2017	ZAGB	Future	32,002	17.3444	17.1524	17.2247	17.2247	50	861,235.00		
Sep 2017	ZAGB	Future	462	17.6795	17.4826	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	18.0190	17.8179	0.0000	0.0000	0	0.00		
			83,327					225.00	3,816,758.00	7,144,132.00	117,770,203,334.00
<b>Option</b>											
Mar 2017	ZAGB	17.00 Call	500	543.6800	472.0682	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	155.2190	134.9602	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	96.2841	78.9029	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	21.4029	23.9890	0.0000	0.0000	0	0.00		
			3,500					0.00	0.00	1,755,113.00	0.00
		<b>Total</b>	<b>86,827</b>					<b>225.00</b>	<b>3,816,758.00</b>	8,899,245.00	117,770,203,334.00
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.8076	1.7794	0.0000	0.0000	0	0.00		
			15,930					0.00	0.00	95,070.00	1,746,455,456.00
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	95,070.00	1,746,455,456.00

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Mar 2017	ZAJY	Future	341	0.1205	0.1196	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1233	0.1224	0.0000	0.0000	0	0.00		
			4,102					0.00	0.00	911,217.00	10,127,425,727.10
		<b>Total</b>	<b>4,102</b>					<b>0.00</b>	<b>0.00</b>	911,217.00	10,127,425,727.10
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1336	0.1315	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	ZANZ	Future	238	9.7665	9.6337	0.0000	0.0000	0	0.00		
			238					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	9.7375	9.6176	0.0000	0.0000	0	0.00		
			342					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	3.5279	3.6077	0.0000	0.0000	0	0.00		
			83					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	480	14.0105	13.7914	13.9353	13.9353	1	1,393,530.00		
Jun 2017	ZAUM	Future	54	14.2671	14.0441	0.0000	0.0000	0	0.00		
			534					1.00	1,393,530.00	134,534.00	152,507,061,550.00
		<b>Total</b>	<b>534</b>					<b>1.00</b>	<b>1,393,530.00</b>	139,057.00	152,507,061,550.00
<b>Future</b>											
Mar 2017	ZAUS	Future	459,787	14.0105	13.7914	14.0300	13.8100	34,472	481,060,677.50		
Jun 2017	ZAUS	Future	202,529	14.2671	14.0441	14.2673	14.1178	9	127,209.70		
Sep 2017	ZAUS	Future	6,282	14.5047	14.2777	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	15,492	14.7419	14.5110	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.9787	14.7480	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.2155	14.9864	0.0000	0.0000	0	0.00		
			684,230					34,481.00	481,187,887.20	128,040,300.00	1,448,709,556,070.70
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	14.3865	19.7472	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	12.50 Put	1,500	22.7765	35.4707	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	69.8211	108.2185	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	74.5196	114.7607	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	86.4325	131.1623	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	105.9042	159.1638	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	116.7903	174.5878	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	119.0635	177.7891	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	186.0060	266.5384	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	599.6423	475.2520	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	569.3355	449.7182	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	408.6303	322.6556	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	398.1303	531.2556	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	455.7559	597.1525	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	292.6921	229.9802	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	582.1921	738.5802	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	261.0676	205.0386	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	650.5676	813.6386	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	249.3041	195.7973	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	678.8041	844.3973	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	232.5682	182.6782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	202.1633	158.9508	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	149.2461	117.4484	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	144.1167	113.4169	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	135.9545	107.0055	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	129.7587	102.1415	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	115.4797	90.9433	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1318.7675	1516.6996	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1434.8783	1635.2842	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	73.9607	57.6397	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	72.1832	56.2578	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1746.1063	1952.7593	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1783.4250	1990.6781	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	50.1434	39.1442	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	39.3927	30.8029	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	30.2811	23.7329	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	21.7703	17.1207	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2755.8054	2971.6531	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	12.4600	10.0688	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	9.0705	7.3858	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	2.7481	1.9063	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	2.7050	1.8758	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	1.0925	0.7453	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	19.38 Call	3,200	0.5772	0.3898	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0143	0.0093	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	120.3481	161.5368	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	176.8671	233.8113	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	457.2472	565.4680	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	475.7170	586.3335	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	538.5694	656.8570	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	595.0708	720.2859	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	605.6687	732.2104	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	632.5854	762.4274	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	660.1059	793.2082	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	717.8118	856.4173	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	588.6620	512.7905	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1082.6023	1247.8825	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	335.0477	294.9726	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1548.0591	1733.2281	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	265.2391	232.3122	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1778.1391	1968.2122	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	253.6801	222.3002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	252.0733	220.9094	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	230.6474	202.3532	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	216.5210	190.1195	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	203.3039	178.6734	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	195.7887	172.1658	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	146.3062	129.2896	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	74.3074	69.8841	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	59.4686	50.0453	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	26.4189	22.0440	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	173.9091	232.1590	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	240.6949	304.7548	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	361.6780	441.5609	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	492.0863	592.3894	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	496.1762	597.2437	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	718.7323	842.5448	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	773.0682	901.3223	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	858.1985	992.9660	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	366.1624	331.4348	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	305.9894	277.6011	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	280.1728	254.4958	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	276.5213	251.2268	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	192.6561	180.2042	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	395.5061	472.8186	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	14.00 Put	33,000	647.6810	759.1733	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	691.4533	806.7142	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	721.4735	839.1909	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	736.7272	855.6619	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	909.2412	1040.6870	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	926.3084	1058.7079	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	538.7462	495.2037	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	489.6428	450.7766	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	439.7201	405.6093	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	433.7375	400.1998	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	429.3193	396.1983	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	423.5095	390.9405	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	329.5132	310.9308	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	606.0257	694.1744	0.0000	0.0000	0	0.00	
			<u>1,214,559</u>					<u>0.00</u>	<u>0.00</u>	<u>31,371,092.00</u>
		<b>Total</b>	<b><u>1,898,789</u></b>					<b><u>34,481.00</u></b>	<b><u>481,187,887.20</u></b>	<b><u>159,411,392.00</u></b>
										<u>0.00</u>

<b>Grand Total</b>	<b><u>2,316,292</u></b>							<b><u>48,391.00</u></b>	<b><u>686,265,731.20</u></b>	<b><u>212,093,905</u></b>	<b><u>2,000,138,390,387.80</u></b>
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