



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.4672	14.4087	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4726	14.4140	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.4928	14.4321	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.5753	14.5065	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.5888	14.5204	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.6967	14.6338	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	43	14.7449	14.6861	0.0000	0.0000	0	0.00		
			<u>2,514</u>					<u>0.00</u>	<u>0.00</u>	<u>108 522.00</u>	<u>1 386 207 937.20</u>
<b>Total</b>			<b>2,514</b>					<b>0.00</b>	<b>0.00</b>	<b>398 122.00</b>	<b>1 386 207 937.20</b>
<b>Future</b>											
Jan 2017	DAGB	Future	30	16.4950	16.5083	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.5942	16.6003	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	16.7036	16.7162	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.7520	16.7694	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.7951	16.8139	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.8056	16.8242	0.0000	0.0000	0	0.00		
			<u>453</u>					<u>0.00</u>	<u>0.00</u>	<u>51 438.00</u>	<u>842 680 503.40</u>
<b>Total</b>			<b>453</b>					<b>0.00</b>	<b>0.00</b>	<b>242 551.00</b>	<b>842 680 503.40</b>
<b>Future</b>											
Jan 2017	DAUS	Future	1,600	13.6299	13.5686	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.6320	13.5731	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.6384	13.5795	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	450	13.6475	13.5882	0.0000	0.0000	839	11,446,141.40		
Jan 2017	DAUS	Future	3,901	13.6555	13.5954	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.6582	13.5977	0.0000	0.0000	399	5,445,432.30		
Feb 2017	DAUS	Future	487	13.7036	13.6380	0.0000	0.0000	243	3,328,225.20		
Feb 2017	DAUS	Future	700	13.7194	13.6528	0.0000	0.0000	500	6,851,300.00		
Feb 2017	DAUS	Future	3,920	13.7220	13.6554	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	13.7297	13.6634	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	712	13.7323	13.6661	0.0000	0.0000	8	109,760.00		
Mar 2017	DAUS	Future	4,002	13.8119	13.7501	0.0000	0.0000	4	55,360.00		
Apr 2017	DAUS	Future	40	13.8401	13.7809	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	394	13.8452	13.7866	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.8580	13.8006	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.8657	13.8082	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,387	13.8837	13.8258	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.0989	14.0379	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.3962	14.2770	0.0000	0.0000	0	0.00		
			<u>26,725</u>					<u>1,993.00</u>	<u>27,236,218.90</u>	<u>4 687 407.00</u>	<u>53 046 881 483.40</u>

Option

Jan 2017	DAUS	14.28 Call	5,000	3.0966	6.4613	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	492.0338	554.9040	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	0.2728	0.7495	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	52.3531	56.1942	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	111.8308	155.6631	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	270.0095	329.9066	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	18.0076	21.9468	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	3.4557	5.6990	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	551.9239	614.5659	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	5.3526	6.8912	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	728.7410	789.6784	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	33.0310	32.9383	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	223.5147	260.1415	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	36.1978	34.8269	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	310.9610	347.2757	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	79.7143	77.6791	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	576.4425	555.7098	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	517.4824	499.3693	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	551.5477	596.6658	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	29.1152	28.5835	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	339.3010	373.0808	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	483.6439	523.8127	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	660.8529	706.7965	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	196.0690	192.9562	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	115.7381	114.2885	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	52.8235	52.4726	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	380.8065	414.5629	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	147.4463	144.3564	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	414.6005	447.7444	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	179.7865	174.9590	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	13.95 Put	1,000	647.0124	689.2192	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	94.2388	88.7400	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	439.0136	473.7650	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	200.4479	195.4599	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	460.9978	497.8079	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	223.6626	219.7631	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	479.8958	516.6663	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	242.6616	240.6658	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	467.7933	536.6142	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	279.1190	262.1491	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	382.7246	553.4707	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	374.5145	290.1273	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	332.0270	565.8484	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	447.1379	303.1887	0.0000	0.0000	0	0.00	
			<u>55,129</u>					<i>0.00</i>	<i>0.00</i>	<i>10 340 856.00</i>
	<b>Total</b>		<b>81,854</b>					<b>1,993.00</b>	<b>27,236,218.90</b>	<b>15 028 263.00</b>
										<b>53 046 881 483.40</b>
<b>Future</b>										
Mar 2017	EUUS	Future	723	1.0630	1.0631	1.0634	1.0630	20	212,640.00	
Jun 2017	EUUS	Future	25,352	1.0684	1.0687	0.0000	0.0000	0	0.00	
			<u>26,075</u>					<i>20.00</i>	<i>212,640.00</i>	<i>393 029.00</i>
	<b>Total</b>		<b>26,075</b>					<b>20.00</b>	<b>212,640.00</b>	<b>4 424 023 066.00</b>
<b>Future</b>										
Jun 2017	GBUS	Future	8,095	1.2119	1.2183	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>	<b>157 724 647.00</b>
<b>Future</b>										
Mar 2017	ZAAD	Future	22,282	10.2748	10.2041	10.2511	10.2511	30	307,533.00	
Jun 2017	ZAAD	Future	124	10.4392	10.3721	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.5939	10.5259	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	11.2682	10.6796	0.0000	0.0000	0	0.00	
			<u>22,664</u>					<i>30.00</i>	<i>307,533.00</i>	<i>3 047 789.00</i>
	<b>Total</b>		<b>22,664</b>					<b>30.00</b>	<b>307,533.00</b>	<b>25 546 842 021.90</b>
<b>Future</b>										
Mar 2017	ZACA	Future	237	10.4767	10.4232	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>	<b>696 987 436.40</b>

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<b>Future</b>											
Mar 2017	ZACR	Future	10	1.9875	1.9794	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 774.00</u>	<u>2 503 098 356.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109 774.00</b>	<b>2 503 098 356.00</b>
<b>Future</b>											
Mar 2017	ZAEU	Future	85,933	14.6324	14.5654	14.6353	14.5826	493	7,194,035.40		
Jun 2017	ZAEU	Future	80,086	14.9761	14.9162	14.9274	14.9274	100	1,492,740.00		
Sep 2017	ZAEU	Future	1,391	15.3028	15.2411	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	154	16.3912	15.5736	0.0000	0.0000	0	0.00		
			<u>167,564</u>					<u>593.00</u>	<u>8,686,775.40</u>	<u>9 931 092.00</u>	<u>137 484 304 763.70</u>
<b>Option</b>											
Mar 2017	ZAEU	13.69 Put	1,000	77.1220	92.8583	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	72.2444	71.8009	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>
		<b>Total</b>	<b>169,244</b>					<b>593.00</b>	<b>8,686,775.40</b>	<b>14 725 273.00</b>	<b>137 484 304 763.70</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	13.6600	13.5852	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571 293.00</u>	<u>5 989 255 421.50</u>
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571 293.00</b>	<b>5 989 255 421.50</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	51,228	16.6387	16.6464	16.6400	16.4650	362	5,996,094.20		
Jun 2017	ZAGB	Future	32,002	16.9867	17.0038	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	462	17.3149	17.3321	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	18.4978	17.6638	0.0000	0.0000	0	0.00		
			<u>89,447</u>					<u>362.00</u>	<u>5,996,094.20</u>	<u>7 153 376.00</u>	<u>117 924 881 462.40</u>
<b>Option</b>											
Mar 2017	ZAGB	17.00 Call	500	384.4958	401.1422	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	97.0033	105.0155	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	56.9422	61.2980	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	18.9154	21.6854	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>
		<b>Total</b>	<b>92,947</b>					<b>362.00</b>	<b>5,996,094.20</b>	<b>8 908 489.00</b>	<b>117 924 881 462.40</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.7760	1.7677	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>
		<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>

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<b>Future</b>											
Mar 2017	ZAJY	Future	341	0.1210	0.1191	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1238	0.1219	0.0000	0.0000	0	0.00		
			<u>4,102</u>					<u>0.00</u>	<u>0.00</u>	<u>911 217.00</u>	<u>10 127 425 727.10</u>
		<b>Total</b>	<b>4,102</b>					<b>0.00</b>	<b>0.00</b>	<b>911 217.00</b>	<b>10 127 425 727.10</b>
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1297	0.1308	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27 127.00</u>	<u>372 831 350.00</u>
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	<b>27 127.00</b>	<b>372 831 350.00</b>
<b>Future</b>											
Mar 2017	ZANZ	Future	238	9.7638	9.6845	0.0000	0.0000	0	0.00		
			<u>238</u>					<u>0.00</u>	<u>0.00</u>	<u>144 338.00</u>	<u>1 105 027 470.00</u>
		<b>Total</b>	<b>238</b>					<b>0.00</b>	<b>0.00</b>	<b>164 338.00</b>	<b>1 105 027 470.00</b>
<b>Future</b>											
Mar 2017	ZASD	Future	35	9.6330	9.5712	0.0000	0.0000	0	0.00		
			<u>35</u>					<u>0.00</u>	<u>0.00</u>	<u>9 491.00</u>	<u>96 383 934.50</u>
		<b>Total</b>	<b>35</b>					<b>0.00</b>	<b>0.00</b>	<b>9 491.00</b>	<b>96 383 934.50</b>
<b>Future</b>											
Mar 2017	ZATR	Future	83	3.5911	3.5567	0.0000	0.0000	0	0.00		
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>360.00</u>	<u>1 600 907.40</u>
		<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	<b>360.00</b>	<b>1 600 907.40</b>
<b>Future</b>											
Mar 2017	ZAUM	Future	483	13.7657	13.7006	13.7324	13.7324	1	1,373,240.00		
Jun 2017	ZAUM	Future	54	14.0169	13.9571	0.0000	0.0000	0	0.00		
			<u>537</u>					<u>1.00</u>	<u>1,373,240.00</u>	<u>134 596.00</u>	<u>152 592 054 790.00</u>
		<b>Total</b>	<b>537</b>					<b>1.00</b>	<b>1,373,240.00</b>	<b>139 119.00</b>	<b>152 592 054 790.00</b>
<b>Future</b>											
Mar 2017	ZAUS	Future	464,727	13.7657	13.7006	13.7991	13.7126	17,959	247,195,082.30		
Jun 2017	ZAUS	Future	202,630	14.0169	13.9571	0.0000	0.0000	2,881	40,302,286.00		
Sep 2017	ZAUS	Future	6,307	14.2495	14.1881	14.2618	14.2618	5	71,309.00		
Dec 2017	ZAUS	Future	15,492	15.1804	14.4183	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.5927	14.6465	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.5595	14.8738	0.0000	0.0000	0	0.00		
			<u>689,296</u>					<u>20,845.00</u>	<u>287,568,677.30</u>	<u>128 150 391.00</u>	<u>1 450 220 073 877.70</u>
		<b>Total</b>									
<b>Option</b>											

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Mar 2017	ZAUS	12.20 Put	250	17.5558	21.1010	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	31.8863	40.1620	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	104.4739	122.9488	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	111.1209	130.7415	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	128.3748	150.2435	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	156.5191	181.4067	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	172.0568	198.4836	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	175.2837	202.0205	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	265.0481	299.2672	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	449.0655	422.7499	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	423.9274	399.0840	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	301.0393	284.8786	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	535.3393	584.2786	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	602.2660	653.2489	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	211.5209	200.9036	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	745.8209	800.3036	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	187.6497	178.5037	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	821.9497	877.9037	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	178.8343	170.2119	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	853.1343	909.6119	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	166.3377	158.4627	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	143.8198	137.2771	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	104.7883	100.4874	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	101.0266	96.9335	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	95.0544	91.2910	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	90.5354	87.0185	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	80.1665	76.8637	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1532.0663	1594.4188	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1651.1624	1714.3666	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	48.3140	47.0574	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	47.0159	45.8533	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1970.0727	2034.7861	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2008.1645	2073.0001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	31.1880	31.0903	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	23.6934	24.0161	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	17.5101	18.1091	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	11.9293	12.9142	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2994.4224	3059.7560	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	8.7322	8.4156	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	7.4243	6.6245	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	2.6353	1.7649	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	2.5958	1.7369	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	19.00 Call	6,370	1.0935	0.6942	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.5963	0.3648	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0182	0.0090	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	156.5519	172.3733	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	228.2308	249.9508	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	562.4847	602.6391	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	583.5288	624.4153	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	654.6813	698.2601	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	719.4359	764.3808	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	731.5177	776.7002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	762.1286	807.8942	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	793.3107	839.6356	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	569.1892	0.0000	0.0000	0.0000	3,156	0.00
Jun 2017	ZAUS	14.33 Put	3,000	857.3408	904.7287	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	487.9541	477.1722	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1253.9843	1305.9555	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	278.1517	271.7557	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1743.8647	1797.6185	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	217.8763	212.6553	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1980.9763	2035.5553	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	208.3675	203.3212	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	207.0456	202.0228	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	189.4518	184.7477	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	177.8733	173.3755	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	167.0587	162.7505	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	160.9170	156.7120	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	120.5890	117.0585	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	66.5178	62.2307	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	46.5106	42.3893	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	20.1890	18.1429	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	226.4543	249.0241	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	299.2240	324.8482	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	435.1363	469.3191	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	587.5758	629.6499	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	592.4570	634.6851	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	839.2434	888.1240	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	898.5823	948.4882	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	991.1494	1042.3646	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	314.0133	310.1613	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	262.3962	259.0118	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	240.3153	237.0999	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	237.1948	233.9997	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	18.00 Call	3,099	170.9413	167.8469	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	295.6209	502.5183	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	517.4377	802.7830	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	555.1947	851.6691	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	581.1840	885.0348	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	594.4276	901.9435	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	745.4013	1090.7944	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	760.3780	1109.1853	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	706.2068	471.1219	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	645.1244	428.2380	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	16,000	578.9921	384.6713	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	571.0193	379.4536	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	565.1131	375.5975	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	557.3519	370.5311	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	421.9374	294.9785	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	527.0795	725.3777	0.0000	0.0000	0	0.00
			<u>1,217,715</u>					<u>3,156.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,907,011</b>					<b>24,001.00</b>	<b>287,568,677.30</b>
									<u>159 524 821.00</u>
									<u>1 450 220 073 877.70</u>

<b>Grand Total</b>	<b>2,334,767</b>					<b>27,000.00</b>	<b>331 381 178.80</b>	<b>212,233,639</b>	<b>2,002,065,305,072.50</b>
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