



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-January-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2017	DAEU	Future	349	14.4732	14.4257	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.4672	14.4293	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.4860	14.4436	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.5673	14.5334	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.5808	14.5468	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	8	14.6883	14.6548	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.7380	14.7027	0.0000	0.0000	0	0.00		
			<u>2,516</u>					<u>0.00</u>	<u>0.00</u>	<u>108 536.00</u>	<u>1 386 411 889.20</u>
Total			2,516					0.00	0.00	398 136.00	1 386 411 889.20
Future											
Jan 2017	DAGB	Future	30	16.8176	16.6413	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	48	16.9179	16.7494	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	162	17.0299	16.8605	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	17.0805	16.9089	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.1269	16.9526	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	17.1375	16.9631	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>
Total			453					0.00	0.00	242 551.00	842 680 503.40
Future											
Jan 2017	DAUS	Future	184	13.6590	13.4936	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.6590	13.4972	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	450	13.6592	13.5033	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,901	13.6666	13.5082	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.6690	13.5111	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	487	13.7134	13.5605	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	0	13.7290	13.5772	0.0000	0.0000	700	9,595,320.00		
Feb 2017	DAUS	Future	3,920	13.7316	13.5798	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,815	13.7394	13.5875	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	712	13.7420	13.5900	0.0000	0.0000	12	164,004.00		
Mar 2017	DAUS	Future	4,019	13.8227	13.6695	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.8520	13.6975	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	394	13.8573	13.7026	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.8707	13.7154	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.8787	13.7230	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.8969	13.7407	0.0000	0.0000	620	8,596,764.00		
Jul 2017	DAUS	Future	70	14.1103	13.9536	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.3455	14.1903	0.0000	0.0000	0	0.00		
			<u>23,455</u>					<u>1,332.00</u>	<u>18,356,088.00</u>	<u>4 695 156.00</u>	<u>53 152 121 041.90</u>

Option

Jan 2017	DAUS	14.10 Put	1,000	467.6309	609.8886	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	0.0712	0.0285	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.03 Call	30,000	30.5460	18.5120	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	84.6659	152.9944	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	232.4527	353.3751	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	7.3326	5.8548	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	1.7010	1.2152	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	524.4710	665.7847	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	4.4964	2.6817	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	39,000	224.0036	308.7511	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	703.2652	835.2325	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	24.1512	19.7607	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	197.7832	271.6611	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	29.1060	23.1849	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	289.1415	362.1086	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	71.8893	62.0191	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	565.1532	487.6774	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	505.1919	436.0219	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	526.4143	622.1605	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	22.2314	18.0677	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	316.3576	384.4780	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	458.6515	543.2081	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	634.1783	734.8925	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	185.0229	160.6817	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	107.4121	93.0168	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	47.2474	40.9659	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	360.8150	427.5609	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	139.1813	122.8525	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	395.9037	461.6151	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	171.2468	153.2057	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	627.6711	710.1715	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jul 2017	DAUS	17.98 Call	1,000	84.7468	79.8827	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.50 Put	60	422.1781	487.4132	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	16.53 Call	60	192.0291	173.7388	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	13.50 Put	60	448.1053	510.5838	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	216.8632	198.0179	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	470.0919	528.6894	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	236.3101	221.6104	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	490.0831	543.9845	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	258.9983	241.8309	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	508.1832	560.0144	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	284.6014	269.9279	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	520.5268	572.5100	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	300.9369	285.0872	0.0000	0.0000	0	0.00	
			<u>89,129</u>					<u>0.00</u>	<u>0.00</u>	<u>10 418 856.00</u>
	Total		112,584					1,332.00	18,356,088.00	15 114 012.00
										53 152 121 041.90
Future										
Mar 2017	EUUS	Future	718	1.0616	1.0710	0.0000	0.0000	15	160,170.00	
Jun 2017	EUUS	Future	25,352	1.0670	1.0764	0.0000	0.0000	0	0.00	
			<u>26,070</u>					<u>15.00</u>	<u>160,170.00</u>	<u>393 054.00</u>
	Total		26,070					15.00	160,170.00	4 424 290 496.00
										4 424 290 496.00
Future										
Mar 2017	GBUS	Future	0	1.2314	1.2328	1.2284	1.2284	10	122,840.00	
Jun 2017	GBUS	Future	8,095	1.2346	1.2360	0.0000	0.0000	0	0.00	
			<u>8,095</u>					<u>10.00</u>	<u>122,840.00</u>	<u>12 553.00</u>
	Total		8,095					10.00	122,840.00	157 970 687.00
										157 970 687.00
Future										
Mar 2017	ZAAD	Future	22,282	10.3691	10.2902	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	125	10.5378	10.4551	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.6913	10.6092	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	33	10.8458	10.7638	0.0000	0.0000	0	0.00	
			<u>22,665</u>					<u>0.00</u>	<u>0.00</u>	<u>3 047 790.00</u>
	Total		22,665					0.00	0.00	25 546 852 499.90
										25 546 852 499.90
Future										
Mar 2017	ZACA	Future	69	10.3548	10.4215	0.0000	0.0000	0	0.00	
			<u>69</u>					<u>0.00</u>	<u>0.00</u>	<u>74 147.00</u>
	Total		69					0.00	0.00	698 737 173.20
										698 737 173.20

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Future											
Mar 2017	ZACR	Future	10	1.9949	1.9807	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>
		Total	10					0.00	0.00	109 774.00	2 503 098 356.00
Future											
Mar 2017	ZAEU	Future	86,438	14.6245	14.5906	14.6630	14.6538	1,428	20,933,097.60		
Jun 2017	ZAEU	Future	79,686	14.9691	14.9328	15.0021	14.9956	400	5,999,865.00		
Sep 2017	ZAEU	Future	1,396	15.2948	15.2581	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	154	15.6289	15.5910	0.0000	0.0000	0	0.00		
			<u>167,674</u>					<u>1,828.00</u>	<u>26,932,962.60</u>	<u>9 932 980.00</u>	<u>137 512 119 414.00</u>
Option											
Mar 2017	ZAEU	13.69 Put	1,000	64.1790	70.7164	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	61.0712	62.6240	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>
		Total	169,354					1,828.00	26,932,962.60	14 727 161.00	137 512 119 414.00
Future											
Mar 2017	ZAFR	Future	1,356	13.6509	13.6336	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>
		Total	1,356					0.00	0.00	571 293.00	5 989 255 421.50
Future											
Mar 2017	ZAGB	Future	51,773	16.9638	16.7949	16.9905	16.8534	1,149	19,405,450.70		
Jun 2017	ZAGB	Future	32,012	17.3202	17.1459	17.3000	17.1918	22	379,402.50		
Sep 2017	ZAGB	Future	462	17.6522	17.4756	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,755	17.9888	17.8094	0.0000	0.0000	0	0.00		
			<u>90,002</u>					<u>1,171.00</u>	<u>19,784,853.20</u>	<u>7 157 485.00</u>	<u>117 993 825 481.90</u>
Option											
Mar 2017	ZAGB	17.00 Call	500	505.0560	432.6069	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	131.2598	110.3454	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	78.6846	64.2231	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	17.2822	17.4488	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	93,502					1,171.00	19,784,853.20	8 912 598.00	117 993 825 481.90
Future											
Mar 2017	ZAHK	Future	15,930	1.7769	1.7576	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

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Future										
Mar 2017	ZAJY	Future	341	0.1195	0.1204	0.0000	0.0000	0	0.00	
Jun 2017	ZAJY	Future	3,761	0.1223	0.1233	0.0000	0.0000	0	0.00	
			<u>4,102</u>					<u>0.00</u>	<u>0.00</u>	<u>911 217.00</u>
		Total	4,102					0.00	0.00	911 217.00
Future										
Sep 2017	ZAKS	Future	1,382	0.1313	0.1291	0.0000	0.0000	0	0.00	
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27 127.00</u>
		Total	1,382					0.00	0.00	27 127.00
Future										
Mar 2017	ZANZ	Future	58	9.8377	9.7988	0.0000	0.0000	0	0.00	
			<u>58</u>					<u>0.00</u>	<u>0.00</u>	<u>144 338.00</u>
		Total	58					0.00	0.00	164 338.00
Future										
Mar 2017	ZASD	Future	35	9.6335	9.5892	0.0000	0.0000	0	0.00	
			<u>35</u>					<u>0.00</u>	<u>0.00</u>	<u>9 491.00</u>
		Total	35					0.00	0.00	9 491.00
Future										
Mar 2017	ZATR	Future	83	3.5452	3.5637	0.0000	0.0000	0	0.00	
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>360.00</u>
		Total	83					0.00	0.00	360.00
Future										
Mar 2017	ZAUM	Future	464	13.7756	13.6234	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	44	14.0290	13.8725	0.0000	0.0000	0	0.00	
			<u>508</u>					<u>0.00</u>	<u>0.00</u>	<u>134 723.00</u>
		Total	508					0.00	0.00	139 246.00
Future										
Mar 2017	ZAUS	Future	441,435	13.7756	13.6234	13.8015	13.6652	24,148	331,737,729.80	
Jun 2017	ZAUS	Future	201,138	14.0290	13.8725	13.9718	13.9400	429	5,984,275.00	
Sep 2017	ZAUS	Future	6,297	14.2580	14.1022	14.1685	14.1685	100	1,416,850.00	
Dec 2017	ZAUS	Future	15,492	14.4867	14.3309	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	14.7159	14.5592	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	14.9449	14.7875	0.0000	0.0000	0	0.00	
			<u>664,502</u>					<u>24,677.00</u>	<u>339,138,854.80</u>	<u>128 265 883.00</u>
		Total								1 451 803 594 883.20
Option										

<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	12.20 Put	250	11.8465	18.8512	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	22.5528	39.4632	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	87.7278	128.5953	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	94.0019	136.9522	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	110.1846	157.8722	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	136.7629	191.3077	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	151.5750	209.6267	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	154.6618	213.4189	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	241.6848	317.5156	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	434.5559	368.6134	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	409.1881	347.8856	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	285.9914	243.6949	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	510.3914	620.2949	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	577.5885	692.4627	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	197.6819	168.9335	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	722.0819	845.5335	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	174.4217	149.2306	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	798.8217	925.8306	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	165.8712	141.9571	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	830.2712	958.5571	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	153.7360	131.6897	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	131.9681	113.2977	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	94.6789	81.7755	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	91.1197	78.7629	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	85.4845	73.9908	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	81.2320	70.3874	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	71.5187	61.3751	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1514.3084	1657.9131	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1634.1489	1779.4643	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	41.8588	36.2870	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	40.6669	35.2922	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1954.8314	2103.3196	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1993.1108	2141.8726	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	26.3082	23.2482	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	19.6477	17.6067	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	14.2465	12.9853	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	9.4717	9.3144	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2982.2939	3134.2274	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	6.6948	6.3437	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	5.5814	5.1516	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	1.8107	1.3312	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	1.7815	1.3093	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	0.7041	0.5079	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.3669	0.2615	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0086	0.0057	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	143.5762	175.3268	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	213.1568	255.0245	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	541.9730	621.6160	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	562.9137	644.3182	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	633.8058	721.5959	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	697.7409	790.1342	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	709.7764	802.8983	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	740.2928	835.1899	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	771.3915	868.0352	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	559.3260	500.5019	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	835.2968	935.3252	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	477.9162	426.8560	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1231.5181	1349.0689	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	267.9933	238.7517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1722.2490	1850.9163	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	208.7443	185.7653	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1959.7443	2093.2653	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	199.3447	177.4525	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	198.0414	176.2970	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	180.6877	160.9588	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	169.2920	150.8920	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	158.6665	141.5097	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	152.6403	136.1906	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	113.2487	103.1478	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	58.0090	53.5323	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	40.6196	36.0017	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	16.9736	14.9862	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	217.9761	255.1451	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	288.7462	330.3201	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	423.8830	477.6509	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	575.6167	645.3672	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	580.4724	650.5518	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	826.3909	911.1596	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	885.5234	973.2997	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	977.7632	1069.8480	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	307.7395	281.5766	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	256.3121	234.9691	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	234.3513	216.7789	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	231.2484	214.4652	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	164.9463	156.1311	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	460.2512	508.5490	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	747.0912	817.3386	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	794.7851	867.5293	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	827.3873	901.7715	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	843.9258	919.1263	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	1029.5256	1112.6003	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	1047.6370	1131.4845	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	469.4681	435.7346	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	426.3737	395.8812	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	382.6880	355.5260	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	377.4638	350.7030	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	373.6038	347.1368	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	368.5295	343.1821	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	292.6908	275.7046	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	677.8054	734.2865	0.0000	0.0000	0	0.00	
			<u>1,217,715</u>					<i>0.00</i>	<i>0.00</i>	<i>31 374 430.00</i>
		Total	1,882,217					24,677.00	339,138,854.80	159 640 313.00
										<i>0.00</i>

Grand Total	2,340,989			29,033.00	404 495 768.60	212,441,232	2,004,027,629,003.10
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