



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.9485	1.9635	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1 232.00	25 218 579.00
		<b>Total</b>	<b>362</b>					<b>0.00</b>	<b>0.00</b>	<b>1 232.00</b>	<b>25 218 579.00</b>
<b>Future</b>											
Feb 2017	DAEU	Future	349	14.1314	14.2591	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.1421	14.2705	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	14.1549	14.2832	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	14.2561	14.3857	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.2996	14.4297	0.0000	0.0000	0	0.00		
			2,438					0.00	0.00	110 033.00	1 407 965 501.60
		<b>Total</b>	<b>2,438</b>					<b>0.00</b>	<b>0.00</b>	<b>399 633.00</b>	<b>1 407 965 501.60</b>
<b>Future</b>											
Feb 2017	DAGB	Future	48	16.6768	16.7418	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.7840	16.8498	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.8296	16.8957	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.8714	16.9376	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.8819	16.9481	0.0000	0.0000	0	0.00		
			531					0.00	0.00	51 782.00	848 495 685.50
		<b>Total</b>	<b>531</b>					<b>0.00</b>	<b>0.00</b>	<b>242 895.00</b>	<b>848 495 685.50</b>
<b>Future</b>											
Feb 2017	DAUS	Future	788	13.3197	13.4194	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	3,920	13.3342	13.4345	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,673	13.3417	13.4420	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.3442	13.4445	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,262	13.4202	13.5213	0.0000	0.0000	53	713,115.00		
Apr 2017	DAUS	Future	40	13.4469	13.5483	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	408	13.4517	13.5532	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>		
Apr 2017	DAUS	Future	1,450	13.4639	13.5655	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.4713	13.5730	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.4887	13.5905	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.5210	13.5275	0.0000	0.0000	70	946,925.00		
Jul 2017	DAUS	Future	70	13.6965	13.8005	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.7212	13.8255	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.7484	13.7545	0.0000	0.0000	70	962,815.00		
Oct 2017	DAUS	Future	334	13.9276	14.0348	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.9791	13.9800	0.0000	0.0000	70	978,600.00		
Feb 2018	DAUS	Future	70	14.2051	14.2055	0.0000	0.0000	70	994,385.00		
May 2018	DAUS	Future	70	14.4180	14.4035	0.0000	0.0000	70	1,008,245.00		
Aug 2018	DAUS	Future	70	14.6481	14.6285	0.0000	0.0000	70	1,023,995.00		
Nov 2018	DAUS	Future	70	14.8732	14.8685	0.0000	0.0000	70	1,040,795.00		
Feb 2019	DAUS	Future	70	15.0984	15.1095	0.0000	0.0000	70	1,057,665.00		
			<u>17,818</u>					<u>613.00</u>	<u>8,726,540.00</u>	<u>4 719 711.00</u>	<u>53 483 801 868.80</u>

Option

Feb 2017	DAUS	13.23 Put	20,000	62.0090	48.2241	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.61 Put	25,000	318.7479	248.9439	0.0000	0.0000	25,000	0.00
Feb 2017	DAUS	14.32 Put	1,500	1002.6891	903.7166	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	0.3135	0.3615	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.85 Call	5,000	15.1326	40.7984	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	160.8476	240.7023	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	219.7022	178.8372	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	53.2219	99.6363	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	14.1951	37.4001	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	253.6005	207.7300	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.5861	3.0649	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	353.3330	310.5014	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	11.0355	16.8757	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	270.6437	323.5011	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	232.8212	280.8157	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	688.4936	628.5585	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	4.0431	5.3369	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	407.3283	367.8823	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	599.1489	546.4988	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	820.1821	757.8057	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	69.5939	87.5700	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	34.5090	44.3384	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	10.5417	14.9276	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	368.1729	423.6497	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	457.6475	418.9421	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	63.2070	75.8245	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2017	DAUS	13.50 Put	60	492.3614	454.0866	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	89.1087	104.1250	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	772.6743	722.6747	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	46.0571	55.1868	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	370.3008	339.4098	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	426.3679	473.5147	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	517.0307	479.2516	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	109.3045	124.3118	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	539.3849	502.0707	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	134.2902	149.2264	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	557.2593	520.0717	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	156.3561	171.8451	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	572.5412	535.4992	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	175.2327	192.7711	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	586.3090	549.5236	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	200.6348	218.9583	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	595.5435	558.4335	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	216.4920	231.8731	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1540.7534	1483.5091	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	708.3780	755.1981	0.0000	0.0000	0	0.00		
			<u>290,089</u>					<u>25,000.00</u>	<u>0.00</u>	<u>10 781 356.00</u>	<u>0.00</u>
<b>Total</b>			<b>307,907</b>					<b>25,613.00</b>	<b>8,726,540.00</b>	<b>15 501 067.00</b>	<b>53 483 801 868.80</b>
<b>Future</b>											
Mar 2017	EUUS	Future	718	1.0613	1.0629	1.0643	1.0643	30	319,290.00		
Jun 2017	EUUS	Future	12,701	1.0664	1.0680	0.0000	0.0000	0	0.00		
			<u>13,419</u>					<u>30.00</u>	<u>319,290.00</u>	<u>409 087.00</u>	<u>4 596 936 165.00</u>
<b>Total</b>			<b>13,419</b>					<b>30.00</b>	<b>319,290.00</b>	<b>409 087.00</b>	<b>4 596 936 165.00</b>
<b>Future</b>											
Mar 2017	GBUS	Future	1,350	1.2500	1.2456	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	4,048	1.2530	1.2485	0.0000	0.0000	0	0.00		
			<u>5,398</u>					<u>0.00</u>	<u>0.00</u>	<u>20 751.00</u>	<u>260 959 125.00</u>
<b>Total</b>			<b>5,398</b>					<b>0.00</b>	<b>0.00</b>	<b>20 751.00</b>	<b>260 959 125.00</b>
<b>Future</b>											
Mar 2017	ZAAD	Future	15,286	10.2223	10.3084	10.2879	10.2802	3	30,854.40		
Jun 2017	ZAAD	Future	7,655	10.3836	10.4717	0.0000	0.0000	7,630	79,996,735.00		
Sep 2017	ZAAD	Future	225	10.5373	10.6269	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	33	10.6924	10.7835	0.0000	0.0000	0	0.00		
			<u>23,199</u>					<u>7,633.00</u>	<u>80,027,589.40</u>	<u>3 073 721.00</u>	<u>25 816 220 587.40</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>23,199</b>					<b>7,633.00</b>	<b>80,027,589.40</b>	3 106 098.00	25 816 220 587.40	
<b>Future</b>												
	Mar 2017	ZACR	Future	10	1.9405	1.9565	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	71,479	14.1962	14.3251	14.2754	14.2092	959	13,685,267.20		
	Jun 2017	ZAEU	Future	79,739	14.5210	14.6531	0.0000	0.0000	0	0.00		
	Sep 2017	ZAEU	Future	1,552	14.8315	14.9675	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	Future	154	15.1500	15.2900	0.0000	0.0000	0	0.00		
				152,924					959.00	13,685,267.20	10 011 360.00	138 655 368 817.10
<b>Option</b>												
	Mar 2017	ZAEU	13.69 Put	1,000	55.3886	39.2722	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	4.8000	8.1559	0.0000	0.0000	0	0.00		
				1,680					0.00	0.00	4 794 181.00	0.00
			<b>Total</b>	<b>154,604</b>					<b>959.00</b>	<b>13,685,267.20</b>	14 805 541.00	138 655 368 817.10
<b>Future</b>												
	Mar 2017	ZAFR	Future	1,356	13.3155	13.4206	0.0000	0.0000	0	0.00		
				1,356					0.00	0.00	571 373.00	5 990 346 621.50
			<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	571 373.00	5 990 346 621.50
<b>Future</b>												
	Mar 2017	ZAGB	Future	47,504	16.7210	16.7866	16.8091	16.7407	3,354	56,261,034.00		
	Jun 2017	ZAGB	Future	24,683	17.0623	17.1298	0.0000	0.0000	4,639	80,006,513.50		
	Sep 2017	ZAGB	Future	462	17.3874	17.4566	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	5,738	17.7172	17.7890	0.0000	0.0000	0	0.00		
				78,387					7,993.00	136,267,547.50	7 250 378.00	119 578 629 328.00
<b>Option</b>												
	Mar 2017	ZAGB	19.00 Call	600	19.7823	25.4893	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	4.6185	5.4723	0.0000	0.0000	0	0.00		
				1,800					0.00	0.00	1 756 813.00	0.00
			<b>Total</b>	<b>80,187</b>					<b>7,993.00</b>	<b>136,267,547.50</b>	9 007 191.00	119 578 629 328.00
<b>Future</b>												
	Mar 2017	ZAHK	Future	15,930	1.7245	1.7375	0.0000	0.0000	0	0.00		
				15,930					0.00	0.00	117 700.00	2 137 045 606.00
			<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	117 700.00	2 137 045 606.00

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<b>Future</b>										
Mar 2017	ZAJY	Future	42	0.1175	0.1188	0.0000	0.0000	0	0.00	
Jun 2017	ZAJY	Future	3,761	0.1202	0.1215	0.0000	0.0000	0	0.00	
			<u>3,803</u>					<u>0.00</u>	<u>0.00</u>	<u>912 001.00</u>
		<b>Total</b>	<b>3,803</b>					<b>0.00</b>	<b>0.00</b>	<b>912 001.00</b>
										<b>10 136 843 187.40</b>
<b>Future</b>										
Sep 2017	ZAKS	Future	1,382	0.1284	0.1292	0.0000	0.0000	0	0.00	
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27 127.00</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	ZAUM	Future	466	13.3765	13.4772	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	43	13.6174	13.7206	0.0000	0.0000	0	0.00	
Sep 2017	ZAUM	Future	1	13.8417	13.9476	0.0000	0.0000	0	0.00	
			<u>510</u>					<u>0.00</u>	<u>0.00</u>	<u>134 983.00</u>
		<b>Total</b>	<b>510</b>					<b>0.00</b>	<b>0.00</b>	<b>139 506.00</b>
										<b>153 120 249 700.00</b>
<b>Future</b>										
Mar 2017	ZAUS	Future	398,417	13.3765	13.4772	13.4274	13.3469	67,394	902,700,413.50	
Jun 2017	ZAUS	Future	211,517	13.6174	13.7206	13.6463	13.5950	10,289	141,147,832.60	
Sep 2017	ZAUS	Future	15,469	13.8417	13.9476	13.8720	13.8701	800	11,096,650.00	
Dec 2017	ZAUS	Future	15,866	14.0650	14.1739	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	14.2883	14.4006	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	14.5110	14.6293	0.0000	0.0000	0	0.00	
			<u>641,409</u>					<u>78,483.00</u>	<u>1,054,944,896.10</u>	<u>129 189 628.00</u>
										<b>1 464 328 277 997.60</b>
<b>Option</b>										
Mar 2017	ZAUS	12.20 Put	250	7.4325	6.2354	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.50 Put	2,250	16.5179	14.8092	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.75 Put	13,791	34.8984	29.9714	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	12.99 Put	2,000	83.1730	68.8756	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.00 Put	95,792	85.8855	71.1995	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.03 Put	1,000	94.3972	78.5059	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.04 Put	1,000	97.3606	81.0560	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.10 Put	4,800	116.4896	97.5767	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.15 Put	2,000	134.2446	112.9988	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.20 Put	2,000	153.6878	129.9732	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.25 Call	13,791	301.3411	375.7372	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.25 Put	100	174.8411	148.5372	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.26 Put	1,000	179.2791	152.4440	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.65 Call	2,400	140.6679	187.9378	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	13.70 Call	1,603	127.4980	171.9025	0.0000	0.0000	0	0.00	

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Mar 2017	ZAUS	13.90 Call	3,700	85.5928	119.6214	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	82.2235	115.3187	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	71.4255	101.4060	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	70.0025	99.5567	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	693.5025	622.3567	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	780.3591	705.5987	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	45.1903	67.0281	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	37.4401	56.3420	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	960.9401	879.1420	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	30.3849	46.4372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1053.8849	969.2372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	27.9554	42.9809	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1091.4554	1005.7809	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	24.6771	38.2748	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	24.1705	37.5427	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	19.2546	30.3693	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	10.7694	18.1512	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	10.0442	17.0257	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	8.9414	15.3001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	8.1466	14.0449	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	6.4542	11.3347	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1858.2689	1761.3740	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1987.0259	1889.2860	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	2.6711	5.0153	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	2.5507	4.8053	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2325.1120	2225.9378	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2364.9716	2265.6827	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	1.2841	2.5391	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.8189	1.6688	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.8416	1.2226	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.8834	1.2321	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3374.4316	3274.0584	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.9892	1.2987	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	1.0734	1.3658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.1049	0.2147	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.1025	0.2102	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0280	0.0627	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0112	0.0268	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0001	0.0002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	164.7212	148.3641	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	255.4829	230.2106	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	599.9744	664.8882	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	13.69 Put	250	590.7626	546.1528	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	678.2104	629.6166	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	704.1696	654.4956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	408.7450	458.8548	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	791.3450	738.2548	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	868.2878	812.4202	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	882.5752	826.2129	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	918.6746	861.0964	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	955.3084	896.5347	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	334.9395	378.6608	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1030.1963	969.0221	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	279.5752	317.6209	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1482.4295	1409.6129	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	172.4395	199.3433	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	142.7755	165.8013	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	132.5078	154.1373	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2015.1078	1933.5373	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	107.8547	125.9939	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2270.4547	2185.3939	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	102.5240	119.8831	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	101.7863	119.0369	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	92.0714	107.8701	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	85.7777	100.6172	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	79.9706	93.9128	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	76.7042	90.1351	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	59.1891	67.8716	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	25.1510	29.5642	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	15.6886	18.6479	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	5.5221	6.7224	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	330.8883	306.5437	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	501.4670	466.3378	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	3,680	893.1953	961.8965	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	692.8236	650.3238	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	980.3027	928.2830	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1048.3745	994.4115	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1153.7988	1097.0149	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	236.1098	263.3954	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	192.9424	216.0044	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	162.2652	179.2041	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	151.0533	166.6120	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	149.4795	164.8441	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	110.5037	120.9326	0.0000	0.0000	0	0.00

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Dec 2017	ZAUS	12.00 Put	20,403	99.8936	91.3526	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	471.6153	443.0695	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	521.5788	491.1642	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	866.7559	821.6573	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	920.8873	874.4530	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	957.6401	910.4689	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	976.2532	928.5645	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1184.1647	1131.0944	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1204.4913	1150.9382	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.24 Call	20,403	365.9845	398.9992	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	324.4518	354.3022	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	292.9713	320.3344	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	16,000	266.6597	288.7171	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	263.6179	285.3958	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	261.3749	282.9498	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	258.4312	279.7380	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	208.9541	225.6300	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	747.0571	709.2635	0.0000	0.0000	0	0.00
			<u>1,334,951</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>1,976,360</b>					<b>78,483.00</b>	<b>1,054,944,896.10</b>
								<b>160 878 175.00</b>	<b>1 464 328 277 997.60</b>
<b>Grand Total</b>			<b>2,587,396</b>					<b>120,711.00</b>	<b>1 293 971 130.20</b>
								<b>214,355,592</b>	<b>2,021,089,975,647.80</b>