



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9232	1.9235	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1,232.00	25,218,579.00
		Total	362					0.00	0.00	1,232.00	25,218,579.00
Future											
Feb 2017	DAEU	Future	2,000	13.8002	13.8601	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	13.8089	13.8719	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	13.9026	13.9665	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.9448	14.0088	0.0000	0.0000	0	0.00		
			2,089					0.00	0.00	110,382.00	1,412,810,574.10
		Total	2,089					0.00	0.00	399,982.00	1,412,810,574.10
Future											
Feb 2017	DAGB	Future	48	16.3713	16.3630	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.4716	16.4638	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.5163	16.5086	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.5575	16.5497	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.5675	16.5597	0.0000	0.0000	0	0.00		
			531					0.00	0.00	51,782.00	848,495,685.50
		Total	531					0.00	0.00	242,895.00	848,495,685.50
Future											
Feb 2017	DAUS	Future	3,920	13.1313	13.1421	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	465	13.1359	13.1490	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.1382	13.1513	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	788	13.1751	13.1884	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,330	13.2100	13.2236	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.2359	13.2496	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.2406	13.2544	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.2524	13.2662	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	70	13.2594	13.2733	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	2,200	13.2759	13.2899	0.0000	0.0000	0	0.00
May 2017	DAUS	Future	70	13.3067	13.3206	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	13.4753	13.4900	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	890	13.4991	13.5139	0.0000	0.0000	0	0.00
Aug 2017	DAUS	Future	70	13.5252	13.5401	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	13.6974	13.7148	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	70	13.7469	13.7651	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	13.9619	13.9795	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	14.1659	14.1846	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.3863	14.4067	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.6021	14.6241	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.8179	14.8414	0.0000	0.0000	0	0.00
			<u>16,967</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,768,440.00</u>
									<u>54,118,068,311.60</u>

Option

Feb 2017	DAUS	13.30	Call	45,000	20.8000	35.7158	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46	Put	36,000	336.0063	334.0314	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60	Call	90,000	3.1705	8.5350	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90	Call	45,000	0.6346	2.0272	0.0000	0.0000	0	0.00
Feb 2017	DAUS	12.89	Put	20,000	20.5612	31.7720	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50	Put	60	381.6317	378.8866	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20	Call	60	0.0396	0.0895	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.43	Call	30,000	39.9454	45.2150	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92	Call	20,000	46.0202	50.0397	0.0000	0.0000	0	0.00
Mar 2017	DAUS	12.75	Put	15,000	69.4341	0.0000	0.0000	0.0000	15,000	0.00
Mar 2017	DAUS	13.05	Put	25,000	172.7808	172.2414	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50	Put	60	470.6310	463.9491	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44	Call	60	4.9424	5.5526	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66	Call	1,269	186.0354	189.9089	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78	Call	2,000	157.7914	160.8686	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95	Put	1,000	836.4255	824.8382	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02	Call	1,000	3.6324	3.6107	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50	Put	60	513.3596	503.4069	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80	Put	1,000	728.8740	717.1721	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10	Put	1,000	968.7506	956.2086	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06	Call	1,000	40.2474	41.6303	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69	Call	60	17.0216	18.2943	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67	Call	1,000	6.6895	6.2655	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65	Call	1,500	272.3339	275.7516	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50	Put	60	565.0167	554.5524	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97	Call	60	45.7685	45.3589	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50	Put	60	595.2098	583.0033	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2017	DAUS	16.24 Call	60	69.1994	67.8026	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	902.2080	887.5060	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	30.6792	30.1334	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	450.9743	440.3233	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	349.9887	348.6542	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	616.8208	603.7975	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	88.6580	87.6488	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	636.7515	622.8493	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	112.7493	110.2357	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	652.4167	638.4240	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	131.0276	129.8282	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	666.4755	652.2217	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	151.5711	150.4124	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	677.2505	663.5725	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	173.3955	172.5497	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	685.5135	672.1042	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	187.4981	186.4802	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1684.3169	1661.3000	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	624.5292	618.8177	0.0000	0.0000	0	0.00
			<u>347,089</u>					<u>15,000.00</u>	<u>0.00</u>
			Total	364,056				15,000.00	0.00
									<u>10,920,420.00</u>
									<u>0.00</u>
									<u>15,688,860.00</u>
									<u>54,118,068,311.60</u>
Future									
Mar 2017	EUUS	Future	1,393	1.0516	1.0553	1.0510	1.0510	675	7,099,490.00
Jun 2017	EUUS	Future	12,701	1.0566	1.0603	0.0000	0.0000	0	0.00
			<u>14,094</u>					<u>675.00</u>	<u>7,099,490.00</u>
			Total	14,094				675.00	7,099,490.00
									<u>409,862.00</u>
									<u>4,605,100,545.00</u>
Future									
Mar 2017	GBUS	Future	1,350	1.2464	1.2445	0.0000	0.0000	0	0.00
Jun 2017	GBUS	Future	4,048	1.2494	1.2475	0.0000	0.0000	0	0.00
			<u>5,398</u>					<u>0.00</u>	<u>0.00</u>
			Total	5,398				0.00	0.00
									<u>20,751.00</u>
									<u>260,959,125.00</u>
Future									
Mar 2017	ZAAD	Future	22,381	10.1155	10.1082	10.0987	10.0987	1	10,098.70
Jun 2017	ZAAD	Future	7,656	10.2710	10.2643	10.2622	10.2129	5	51,190.20
Sep 2017	ZAAD	Future	225	10.4199	10.4147	0.0000	0.0000	0	0.00
Dec 2017	ZAAD	Future	313	10.5694	10.5655	0.0000	0.0000	0	0.00
			<u>30,575</u>					<u>6.00</u>	<u>61,288.90</u>
			Total	30,575				6.00	61,288.90
									<u>3,095,176.00</u>
									<u>26,034,006,426.50</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
	Jun 2017 ZACA	Future	10	10.1782	10.2196	0.0000	0.0000	0	0.00		
			10					0.00	0.00	74,332.00	700,641,992.40
		Total	10					0.00	0.00	74,332.00	700,641,992.40
Future											
	Mar 2017 ZACR	Future	10	1.9152	1.9160	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,774.00	2,503,098,356.00
		Total	10					0.00	0.00	109,774.00	2,503,098,356.00
Future											
	Mar 2017 ZAEU	Future	74,198	13.8472	13.9104	13.8386	13.7882	4,808	66,455,526.70		
	Jun 2017 ZAEU	Future	80,269	14.1573	14.2219	14.1271	14.1271	25	353,177.50		
	Sep 2017 ZAEU	Future	1,702	14.4570	14.5243	0.0000	0.0000	0	0.00		
	Dec 2017 ZAEU	Future	183	14.7628	14.8336	0.0000	0.0000	0	0.00		
			156,352					4,833.00	66,808,704.20	10,048,210.00	139,171,459,633.00
Option											
	Mar 2017 ZAEU	13.69 Put	1,000	128.5821	111.3110	0.0000	0.0000	0	0.00		
	Mar 2017 ZAEU	16.00 Call	680	1.8016	1.8268	0.0000	0.0000	0	0.00		
			1,680					0.00	0.00	4,794,181.00	0.00
		Total	158,032					4,833.00	66,808,704.20	14,842,391.00	139,171,459,633.00
Future											
	Mar 2017 ZAFR	Future	1,356	13.0153	13.0793	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	571,373.00	5,990,346,621.50
		Total	1,356					0.00	0.00	571,373.00	5,990,346,621.50
Future											
	Mar 2017 ZAGB	Future	49,597	16.4124	16.4043	16.4200	16.3684	1,257	20,600,143.20		
	Jun 2017 ZAGB	Future	24,867	16.7416	16.7336	16.7000	16.7000	30	501,000.00		
	Sep 2017 ZAGB	Future	462	17.0563	17.0507	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	5,788	17.3763	17.3731	0.0000	0.0000	0	0.00		
			80,714					1,287.00	21,101,143.20	7,260,503.00	119,745,390,912.40
Option											
	Mar 2017 ZAGB	19.00 Call	600	5.2153	5.6933	0.0000	0.0000	0	0.00		
	Mar 2017 ZAGB	21.00 Call	1,200	2.6426	2.6202	0.0000	0.0000	0	0.00		
			1,800					0.00	0.00	1,756,813.00	0.00
		Total	82,514					1,287.00	21,101,143.20	9,017,316.00	119,745,390,912.40
Future											
	Mar 2017 ZAHK	Future	15,930	1.6971	1.6987	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			15,930					0.00	0.00	117,700.00	2,137,045,606.00
		Total	15,930					0.00	0.00	117,700.00	2,137,045,606.00
Future											
	Mar 2017 ZAJY	Future	60	0.1164	0.1162	0.1156	0.1156	18	208,134.00		
	Jun 2017 ZAJY	Future	3,761	0.1190	0.1188	0.0000	0.0000	0	0.00		
			3,821					18.00	208,134.00	912,019.00	10,137,051,321.40
		Total	3,821					18.00	208,134.00	912,019.00	10,137,051,321.40
Future											
	Sep 2017 ZAKS	Future	1,382	0.1240	0.1265	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 ZATR	Future	21,800	3.6368	3.6156	0.0000	0.0000	19,800	72,119,520.00		
			21,800					19,800.00	72,119,520.00	62,243.00	221,651,956.50
		Total	21,800					19,800.00	72,119,520.00	62,243.00	221,651,956.50
Future											
	Mar 2017 ZAUM	Future	463	13.1682	13.1814	13.1836	13.1384	23	30,228,780.00		
	Jun 2017 ZAUM	Future	43	13.3993	13.4135	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUM	Future	1	13.6150	13.6311	0.0000	0.0000	0	0.00		
			507					23.00	30,228,780.00	135,085.00	153,253,913,610.00
		Total	507					23.00	30,228,780.00	139,608.00	153,253,913,610.00
Future											
	Mar 2017 ZAUS	Future	444,306	13.1682	13.1814	13.2202	13.1000	50,858	668,615,302.30		
	Jun 2017 ZAUS	Future	242,780	13.3993	13.4135	13.4453	13.3300	4,216	56,442,332.50		
	Sep 2017 ZAUS	Future	17,721	13.6150	13.6311	13.5935	13.5894	25	339,776.00		
	Dec 2017 ZAUS	Future	16,113	13.8288	13.8471	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	14.0416	14.0594	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	14.2550	14.2744	0.0000	0.0000	0	0.00		
			721,060					55,099.00	725,397,410.80	129,710,816.00	1,471,192,230,668.00
Option											
	Mar 2017 ZAUS	12.20 Put	250	7.3568	9.1494	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.50 Put	2,250	16.1170	18.3899	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.75 Put	13,791	53.5505	52.8333	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.92 Put	5,400	101.3332	99.8868	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.99 Put	2,000	127.2816	125.4327	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.00 Put	95,792	131.3004	129.3889	0.0000	0.0000	100	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	13.03 Put	1,000	143.8264	141.7201	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.04 Put	1,000	148.1592	145.9856	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	175.8008	173.2016	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.15 Put	2,000	200.9778	197.9942	0.0000	0.0000	2,000	0.00
Mar 2017	ZAUS	13.20 Put	2,000	228.9852	224.6735	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	177.0377	185.4330	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	258.8377	254.0330	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	265.0222	260.1180	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	44,200	158.6470	166.5478	0.0000	0.0000	8,400	0.00
Mar 2017	ZAUS	13.65 Call	2,400	70.6745	75.4075	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	62.7028	67.0571	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	38.1982	41.2847	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	36.2887	39.1899	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	30.3000	32.6112	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	29.5262	31.7607	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	861.3262	850.3607	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	954.5705	942.9304	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	17.0794	18.0740	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	13.4875	14.1355	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1145.2875	1132.7355	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	10.3727	10.7343	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1242.1727	1229.3343	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	9.3388	9.6102	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1281.1388	1268.2102	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	8.1521	8.1375	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	7.9769	7.9659	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	6.3037	6.3353	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	3.7115	3.7981	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	3.5001	3.5901	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	3.1779	3.2724	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	2.9447	3.0421	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	2.4436	2.5457	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2063.7341	2050.6381	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2193.3456	2180.2483	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	1.2673	1.3670	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	1.2270	1.3261	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2532.6989	2519.5910	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2572.6469	2559.5374	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.7759	0.8637	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.7661	0.8265	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.7658	0.8620	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.7781	0.9188	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	16.75 Put	1,800	3582.5993	3569.5797	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.8287	1.0499	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.5333	0.7871	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0395	0.0676	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0385	0.0660	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0095	0.0177	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0036	0.0071	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0000	0.0000	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	209.6277	204.4789	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	322.4693	314.9616	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	485.7196	488.2880	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	708.4832	695.7960	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	804.5259	791.1540	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	832.8473	819.2944	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	326.7110	326.8141	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	927.4110	913.3141	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1010.2200	995.8588	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1025.5331	1011.1515	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1064.1503	1049.7190	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1103.2328	1088.7575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	266.1978	265.9002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1182.7241	1168.1760	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	220.8963	220.4628	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1653.8678	1639.0900	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	3,600	149.4841	148.8505	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	132.7784	132.0887	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	109.2751	108.5361	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	101.1907	100.4448	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2201.8907	2186.9448	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	81.8920	81.1475	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2462.5920	2447.6475	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	77.7411	77.0004	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	77.1681	76.4280	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	69.6274	68.9020	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	64.7575	64.0447	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	60.6844	59.8588	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	58.3956	57.5071	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	43.7937	42.5555	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	14.2377	13.3693	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	8.4361	7.8448	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	2.6510	2.4109	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	395.2617	384.2520	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	13.40 Put	500	592.1282	578.4228	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.50 Call	5,480	762.6495	764.4269	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	803.3246	787.4809	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	1113.6116	1096.0347	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	1186.2387	1168.2895	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.47 Put	150	1298.6473	1280.2419	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.00 Call	3,680	195.0306	192.5068	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	160.6012	156.5695	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	137.7834	134.0676	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	128.2388	124.6767	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	126.8995	123.3598	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	84.0845	82.8733	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	20,403	134.0251	130.9356	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	184.1917	179.9362	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.50 Put	2,600	268.9129	262.7833	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	443.4941	433.4836	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.12 Put	40,000	493.3970	482.3917	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.23 Put	20,403	544.5018	532.6946	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	604.4296	591.8079	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	980.2253	963.6200	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	1038.2722	1021.1949	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	1077.7382	1060.3578	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	1097.6951	1080.1636	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1319.3185	1300.3279	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1340.8756	1321.7624	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	2,580	524.0926	522.0284	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.12 Call	40,000	498.7692	496.4504	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.00 Call	2,600	344.6606	342.3570	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.24 Call	20,403	312.6952	310.5320	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	276.6336	274.6625	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	253.3757	251.6065	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	34,000	231.2393	229.7016	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	228.6186	227.1149	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	226.6911	225.2049	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	224.1615	222.7058	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	178.7482	177.8076	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	836.8430	815.7628	0.0000	0.0000	0	0.00		
			<u>1,554,511</u>					<u>10,500.00</u>	<u>0.00</u>	<u>31,973,987.00</u>	<u>0.00</u>
	Total		2,275,571					65,599.00	725,397,410.80	161,684,803.00	1,471,192,230,668.00

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		2,978,038					107,241.00	923,024,471.10	215,441,497	2,029,715,153,916.90
-------------	--	-----------	--	--	--	--	------------	----------------	-------------	----------------------