



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.8815	1.9232	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	2,000	13.5834	13.8002	0.0000	0.0000	2,000	27,406,000.00		
Feb 2017	DAEU	Future	35	13.5777	13.8089	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	13.6687	13.9026	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.7102	13.9448	0.0000	0.0000	0	0.00		
			2,089					2,000.00	27,406,000.00	112,382.00	1,440,216,574.10
		<b>Total</b>	<b>2,089</b>					<b>2,000.00</b>	<b>27,406,000.00</b>	<b>401,982.00</b>	<b>1,440,216,574.10</b>
<b>Future</b>											
Feb 2017	DAGB	Future	48	16.0482	16.3713	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.1456	16.4716	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.1897	16.5163	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.2302	16.5575	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.2402	16.5675	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	0	12.8258	13.1313	0.0000	0.0000	36,000	461,728,800.00		
Feb 2017	DAUS	Future	3,920	12.8326	13.1313	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	465	12.8326	13.1359	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	12.8281	13.1382	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	788	12.8642	13.1751	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,330	12.8981	13.2100	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	12.9235	13.2359	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	12.9281	13.2406	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	12.9396	13.2524	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	12.9465	13.2594	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	12.9626	13.2759	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	12.9925	13.3067	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.1562	13.4753	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.1793	13.4991	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.2047	13.5252	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.3721	13.6974	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.4201	13.7469	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.6293	13.9619	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.8285	14.1659	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.0441	14.3863	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.2552	14.6021	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.4662	14.8179	0.0000	0.0000	0	0.00		
			<u>16,967</u>					<u>36,000.00</u>	<u>461,728,800.00</u>	<u>4,804,440.00</u>	<u>54,579,797,111.60</u>

Option

Feb 2017	DAUS	12.89 Put	20,000	85.4651	20.5612	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	667.5527	381.6317	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.0066	0.0396	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.43 Call	30,000	5.4921	39.9454	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92 Call	20,000	12.9209	46.0202	0.0000	0.0000	0	0.00
Mar 2017	DAUS	12.75 Put	15,000	151.1976	69.4341	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	323.5587	172.7808	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.75 Call	15,000	23.3060	0.0000	0.0000	0.0000	15,000	0.00
Mar 2017	DAUS	13.50 Put	60	693.6183	470.6310	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	1.5631	4.9424	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	103.3906	186.0354	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	85.9686	157.7914	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	1090.4073	836.4255	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	1.7900	3.6324	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	715.1990	513.3596	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	959.4929	728.8740	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1222.0436	968.7506	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	20.5830	40.2474	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	8.8663	17.0216	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	2.7802	6.6895	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	170.6160	272.3339	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	754.9748	565.0167	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	28.0154	45.7685	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	773.6064	595.2098	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	49.5654	69.1994	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	1110.9446	902.2080	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	18.3507	30.6792	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	595.1566	450.9743	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	257.5133	349.9887	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	787.4379	616.8208	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	67.0284	88.6580	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	799.6788	636.7515	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	86.7259	112.7493	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	811.3216	652.4167	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	105.8205	131.0276	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	821.7029	666.4755	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	120.3297	151.5711	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	830.8449	677.2505	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	133.6144	173.3955	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	837.3003	685.5135	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	137.4635	187.4981	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1888.0365	1684.3169	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	517.8707	624.5292	0.0000	0.0000	0	0.00		
			<u>146,089</u>					<u>15,000.00</u>	<u>0.00</u>	<u>10,935,420.00</u>	<u>0.00</u>
<b>Total</b>			<b>163,056</b>					<b>51,000.00</b>	<b>461,728,800.00</b>	<b>15,739,860.00</b>	<b>54,579,797,111.60</b>
<b>Future</b>											
Mar 2017	EUUS	Future	1,403	1.0589	1.0516	1.0552	1.0552	10	105,520.00		
Jun 2017	EUUS	Future	12,701	1.0639	1.0566	0.0000	0.0000	0	0.00		
			<u>14,104</u>					<u>10.00</u>	<u>105,520.00</u>	<u>409,872.00</u>	<u>4,605,206,065.00</u>
<b>Total</b>			<b>14,104</b>					<b>10.00</b>	<b>105,520.00</b>	<b>409,872.00</b>	<b>4,605,206,065.00</b>
<b>Future</b>											
Mar 2017	GBUS	Future	1,350	1.2513	1.2464	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	4,048	1.2544	1.2494	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	26,927	9.9341	10.1155	0.0000	0.0000	4,546	45,237,246.00		
Jun 2017	ZAAD	Future	7,655	10.0865	10.2710	10.1500	10.1500	1	10,150.00		
Sep 2017	ZAAD	Future	225	10.2315	10.4199	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	313	10.3770	10.5694	0.0000	0.0000	0	0.00		
			<u>35,120</u>					<u>4,547.00</u>	<u>45,247,396.00</u>	<u>3,099,723.00</u>	<u>26,079,253,822.50</u>
<b>Total</b>			<b>35,120</b>					<b>4,547.00</b>	<b>45,247,396.00</b>	<b>3,132,100.00</b>	<b>26,079,253,822.50</b>

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	Jun 2017	ZACA	Future	20	9.9888	10.1782	10.0300	10.0000	10	100,150.00		
				20					10.00	100,150.00	74,342.00	700,742,142.40
			<b>Total</b>	<b>20</b>					<b>10.00</b>	<b>100,150.00</b>	74,342.00	700,742,142.40
<b>Future</b>												
	Mar 2017	ZACR	Future	10	1.8730	1.9152	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	74,458	13.6152	13.8472	13.7282	13.6566	405	5,537,506.00		
	Jun 2017	ZAEU	Future	80,279	13.9184	14.1573	14.0181	14.0181	14	196,443.40		
	Sep 2017	ZAEU	Future	1,702	14.2115	14.4570	14.3123	14.3123	70	1,001,861.00		
	Dec 2017	ZAEU	Future	183	14.5105	14.7628	0.0000	0.0000	0	0.00		
				156,622					489.00	6,735,810.40	10,048,699.00	139,178,195,443.40
<b>Option</b>												
	Mar 2017	ZAEU	13.69 Put	1,000	222.8136	128.5821	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	0.5784	1.8016	0.0000	0.0000	0	0.00		
				1,680					0.00	0.00	4,794,181.00	0.00
			<b>Total</b>	<b>158,302</b>					<b>489.00</b>	<b>6,735,810.40</b>	14,842,880.00	139,178,195,443.40
<b>Future</b>												
	Mar 2017	ZAFR	Future	1,356	12.7818	13.0153	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	52,997	16.0884	16.4124	16.2709	16.0700	4,970	80,341,910.00		
	Jun 2017	ZAGB	Future	24,867	16.4102	16.7416	16.5655	16.4674	23	380,712.20		
	Sep 2017	ZAGB	Future	462	16.7166	17.0563	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	5,788	17.0275	17.3763	0.0000	0.0000	0	0.00		
				84,114					4,993.00	80,722,622.20	7,265,496.00	119,826,113,534.60
<b>Option</b>												
	Mar 2017	ZAGB	19.00 Call	600	2.4985	5.2153	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	2.1099	2.6426	0.0000	0.0000	0	0.00		
				1,800					0.00	0.00	1,756,813.00	0.00
			<b>Total</b>	<b>85,914</b>					<b>4,993.00</b>	<b>80,722,622.20</b>	9,022,309.00	119,826,113,534.60
<b>Future</b>												
	Mar 2017	ZAHK	Future	15,930	1.6575	1.6971	0.0000	0.0000	0	0.00		
				15,930					0.00	0.00	117,700.00	2,137,045,606.00

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<b>Total</b>			<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	117,700.00	2,137,045,606.00	
<b>Future</b>												
	Mar 2017	ZAJY	Future	60	0.1140	0.1164	0.0000	0.0000	0	0.00		
	Jun 2017	ZAJY	Future	3,761	0.1166	0.1190	0.0000	0.0000	0	0.00		
				<u>3,821</u>					<u>0.00</u>	<u>0.00</u>	912,019.00	10,137,051,321.40
	<b>Total</b>			<b>3,821</b>					<b>0.00</b>	<b>0.00</b>	912,019.00	10,137,051,321.40
<b>Future</b>												
	Sep 2017	ZAKS	Future	1,382	0.1232	0.1240	0.0000	0.0000	0	0.00		
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	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	ZATR	Future	21,800	3.5972	3.6368	0.0000	0.0000	1,500	5,430,000.00		
				<u>21,800</u>					<u>1,500.00</u>	<u>5,430,000.00</u>	63,743.00	227,081,956.50
	<b>Total</b>			<b>21,800</b>					<b>1,500.00</b>	<b>5,430,000.00</b>	63,743.00	227,081,956.50
<b>Future</b>												
	Mar 2017	ZAUM	Future	461	12.8575	13.1682	13.0110	12.9620	26	33,809,270.00		
	Jun 2017	ZAUM	Future	43	13.0824	13.3993	0.0000	0.0000	0	0.00		
	Sep 2017	ZAUM	Future	1	13.2920	13.6150	0.0000	0.0000	0	0.00		
				<u>505</u>					<u>26.00</u>	<u>33,809,270.00</u>	135,111.00	153,287,722,880.00
	<b>Total</b>			<b>505</b>					<b>26.00</b>	<b>33,809,270.00</b>	139,634.00	153,287,722,880.00
<b>Future</b>												
	Mar 2017	ZAUS	Future	422,138	12.8575	13.1682	13.0363	12.8282	231,020	2,985,330,966.90		
	Jun 2017	ZAUS	Future	251,278	13.0824	13.3993	13.2500	13.0514	12,638	166,402,144.70		
	Sep 2017	ZAUS	Future	17,781	13.2920	13.6150	13.4500	13.2927	135	1,806,783.50		
	Dec 2017	ZAUS	Future	16,113	13.4998	13.8288	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUS	Future	70	13.7069	14.0416	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUS	Future	70	13.9157	14.2550	0.0000	0.0000	0	0.00		
				<u>707,450</u>					<u>243,793.00</u>	<u>3,153,539,895.10</u>	129,954,609.00	1,474,345,770,563.10
<b>Option</b>												
	Mar 2017	ZAUS	12.20 Put	250	12.5035	7.3568	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	12.50 Put	2,250	53.0683	16.1170	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	12.65 Put	100	94.2164	0.0000	0.0000	0.0000	100	0.00		
	Mar 2017	ZAUS	12.75 Put	13,791	131.6997	53.5505	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	12.92 Put	5,400	218.3231	101.3332	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	12.99 Put	2,000	262.8245	127.2816	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	13.00 Put	95,792	269.4912	131.3004	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.03 Put	1,000	289.9290	143.8264	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.04 Put	1,000	296.8852	148.1592	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	340.0410	175.8008	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.15 Put	2,000	377.7425	200.9778	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	416.8746	228.9852	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	64.8013	177.0377	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	457.3013	258.8377	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	465.5300	265.0222	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	44,200	56.3926	158.6470	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	21.0738	70.6745	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	18.3283	62.7028	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	10.5438	38.1982	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	9.9829	36.2887	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	8.2542	30.3000	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	8.0342	29.5262	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	1150.5342	861.3262	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1248.6459	954.5705	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	4.6785	17.0794	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	3.8091	13.4875	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1446.3091	1145.2875	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	3.0526	10.3727	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1545.5526	1242.1727	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	2.7998	9.3388	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1585.2998	1281.1388	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	2.4647	8.1521	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	2.4136	7.9769	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	1.9255	6.3037	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	1.1695	3.7115	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	1.1076	3.5001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	1.0130	3.1779	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	0.9444	2.9447	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	0.7963	2.4436	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2373.1443	2063.7341	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2503.0272	2193.3456	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	0.4975	1.2673	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	0.4978	1.2270	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2843.0038	2532.6989	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2883.0056	2572.6469	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.5088	0.7759	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.5224	0.7661	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.5425	0.7658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.5750	0.7781	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	3893.0364	3582.5993	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.2969	0.8287	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.1396	0.5333	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0076	0.0395	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0074	0.0385	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0016	0.0095	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0005	0.0036	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	309.8754	209.6277	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	350.9755	0.0000	0.0000	0.0000	4,000	0.00
Jun 2017	ZAUS	13.00 Put	69,520	452.4411	322.4693	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	384.3625	0.0000	0.0000	0.0000	4,000	0.00
Jun 2017	ZAUS	13.50 Call	3,000	350.2551	485.7196	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	905.9819	708.4832	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	1013.0032	804.5259	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	1044.3290	832.8473	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	230.5792	326.7110	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	1148.1792	927.4110	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1238.3061	1010.2200	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1254.8968	1025.5331	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1296.6400	1064.1503	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1338.7484	1103.2328	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	186.5787	266.1978	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1423.9869	1182.7241	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	153.2770	220.8963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1918.3352	1653.8678	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	3,600	101.2049	149.4841	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	89.6413	132.7784	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	73.5136	109.2751	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	68.0050	101.1907	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2485.6050	2201.8907	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	55.2742	81.8920	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2752.8742	2462.5920	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	52.7527	77.7411	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	52.4047	77.1681	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	47.8277	69.6274	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	44.8711	64.7575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	42.1488	60.6844	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	40.6189	58.3956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	30.8707	43.7937	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	8.0302	14.2377	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	4.5831	8.4361	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	19.71 Call	3,155	1.3298	2.6510	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	3,099	517.0437	395.2617	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.40 Put	500	744.5548	592.1282	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.50 Call	5,480	599.5882	762.6495	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	981.4353	803.3246	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	1320.9306	1113.6116	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	1399.3329	1186.2387	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.47 Put	150	1519.4728	1298.6473	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.00 Call	3,680	145.7538	195.0306	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	124.3434	160.6012	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	107.6021	137.7834	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	100.6125	128.2388	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	99.6326	126.8995	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	56.3636	84.0845	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	20,403	195.3541	134.0251	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	256.1529	184.1917	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.50 Put	2,600	349.2880	268.9129	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	558.7248	443.4941	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.12 Put	40,000	620.3273	493.3970	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.23 Put	20,403	679.5893	544.5018	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	747.1978	604.4296	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	1159.9247	980.2253	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	1222.7469	1038.2722	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	1265.3177	1077.7382	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	1286.8024	1097.6951	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1525.3118	1319.3185	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1548.3693	1340.8756	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	2,580	421.0345	524.0926	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.12 Call	40,000	398.9871	498.7692	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.00 Call	2,600	273.3557	344.6606	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.24 Call	20,403	248.6715	312.6952	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	225.4479	276.6336	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	208.0532	253.3757	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	34,000	190.8115	231.2393	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	188.7761	228.6186	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	187.2752	226.6911	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	185.3091	224.1615	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	130.5312	178.7482	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	974.1165	836.8430	0.0000	0.0000	0	0.00		
			<u>1,562,611</u>					<u>8,100.00</u>	<u>0.00</u>	<u>31,982,087.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,270,061</b>					<b>251,893.00</b>	<b>3,153,539,895.10</b>	161,936,696.00	1,474,345,770,563.10



<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>
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Grand Total		2,779,761					316,468.00	3,814,825,463.70	215,757,965	2,033,529,979,380.60
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