



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-March-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DA CR	Future	362	1.9158	1.9148	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>	1,232.00	25,218,579.00
<b>Future</b>											
Mar 2017	DA EU	Future	9	13.8577	13.8723	0.0000	0.0000	0	0.00		
Apr 2017	DA EU	Future	45	13.8991	13.9131	0.0000	0.0000	0	0.00		
			54					0.00	0.00	114,419.00	1,468,135,637.40
		<b>Total</b>	<b>54</b>					<b>0.00</b>	<b>0.00</b>	404,019.00	1,468,135,637.40
<b>Future</b>											
Mar 2017	DA GB	Future	270	16.1697	16.1918	0.0000	0.0000	0	0.00		
Apr 2017	DA GB	Future	61	16.2135	16.2347	0.0000	0.0000	0	0.00		
Apr 2017	DA GB	Future	204	16.2518	16.2734	0.0000	0.0000	0	0.00		
Apr 2017	DA GB	Future	97	16.2613	16.2830	0.0000	0.0000	0	0.00		
			632					0.00	0.00	51,983.00	851,787,793.80
		<b>Total</b>	<b>632</b>					<b>0.00</b>	<b>0.00</b>	243,096.00	851,787,793.80
<b>Future</b>											
Mar 2017	DA US	Future	3,634	13.1456	13.1218	0.0000	0.0000	0	0.00		
Mar 2017	DA US	Future	3,814	13.1774	13.1536	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	15,400	13.1843	13.1490	0.0000	0.0000	15,400	202,525,400.00		
Apr 2017	DA US	Future	40	13.2026	13.1788	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	722	13.2072	13.1834	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	1,450	13.2187	13.1950	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	70	13.2256	13.2019	0.0000	0.0000	0	0.00		
Apr 2017	DA US	Future	2,083	13.2417	13.2180	0.0000	0.0000	0	0.00		
May 2017	DA US	Future	70	13.2715	13.2479	0.0000	0.0000	0	0.00		
Jul 2017	DA US	Future	70	13.4353	13.4127	0.0000	0.0000	0	0.00		
Jul 2017	DA US	Future	2,274	13.4585	13.4361	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>		
Aug 2017	DAUS	Future	70	13.4839	13.4617	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	465	13.5925	13.5709	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.6524	13.6309	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.7008	13.6795	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.9108	13.8898	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.1105	14.0878	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.3267	14.3017	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.5383	14.5110	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.7500	14.7203	0.0000	0.0000	0	0.00		
			<u>30,916</u>					<u>15,400.00</u>	<u>202,525,400.00</u>	<u>4,862,621.00</u>	<u>55,339,336,414.80</u>

**Option**

Mar 2017	DAUS	13.92 Call	20,000	19.7009	16.9502	0.0000	0.0000	0	0.00
Mar 2017	DAUS	12.75 Put	15,000	42.0380	46.1173	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	137.2597	142.6237	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.75 Call	15,000	35.7338	31.8959	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	451.0289	475.7028	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	2.0530	1.9318	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.08 Put	15,400	198.0269	0.0000	0.0000	0.0000	15,400	0.00
Apr 2017	DAUS	13.23 Call	15,400	231.5399	0.0000	0.0000	0.0000	30,800	0.00
Apr 2017	DAUS	13.66 Call	1,269	141.6241	144.0460	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	117.2539	119.9571	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	834.3395	860.9859	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	1.7785	1.8991	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	497.0538	521.6152	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	720.4227	746.2777	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	968.2830	994.3797	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	25.5964	27.5631	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	9.5967	11.2265	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	3.0778	3.1201	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	220.8467	222.8620	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	544.4835	568.0764	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	31.4525	32.6886	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	578.6085	601.1368	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	53.9632	56.2413	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	893.3895	917.2934	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	22.5995	23.6588	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	434.0579	453.4779	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	306.6483	308.7480	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	602.3995	623.9670	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	72.4636	74.5340	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	623.4516	644.2267	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	93.2418	97.7831	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2017	DAUS	13.50 Put	60	641.2948	660.6992	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	113.3877	118.2551	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	657.6521	675.1894	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	132.9514	135.7796	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	671.2947	687.0323	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	155.0367	158.8877	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	680.9609	695.8573	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	167.0462	167.8558	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1689.2050	1706.5599	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	581.5979	578.3354	0.0000	0.0000	0	0.00		
			<u>126,769</u>					<u>46,200.00</u>	<u>0.00</u>	<u>10,981,620.00</u>	<u>0.00</u>
	<b>Total</b>		<b>157,685</b>					<b>61,600.00</b>	<b>202,525,400.00</b>	15,844,241.00	55,339,336,414.80
<b>Future</b>											
Mar 2017	EUUS	Future	1,363	1.0507	1.0537	0.0000	0.0000	10	105,230.00		
Jun 2017	EUUS	Future	12,701	1.0558	1.0588	0.0000	0.0000	0	0.00		
			<u>14,064</u>					<u>10.00</u>	<u>105,230.00</u>	<u>410,012.00</u>	<u>4,606,686,065.00</u>
	<b>Total</b>		<b>14,064</b>					<b>10.00</b>	<b>105,230.00</b>	410,012.00	4,606,686,065.00
<b>Future</b>											
Jun 2017	GBUS	Future	4,048	1.2297	1.2336	0.0000	0.0000	0	0.00		
			<u>4,048</u>					<u>0.00</u>	<u>0.00</u>	<u>22,102.00</u>	<u>277,739,914.00</u>
	<b>Total</b>		<b>4,048</b>					<b>0.00</b>	<b>0.00</b>	22,102.00	277,739,914.00
<b>Future</b>											
Mar 2017	ZAAD	Future	22,226	9.9427	10.0314	10.0060	9.9880	25	249,880.00		
Jun 2017	ZAAD	Future	7,655	10.0942	10.1845	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.2386	10.3303	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	3	10.3838	10.4776	0.0000	0.0000	0	0.00		
			<u>30,109</u>					<u>25.00</u>	<u>249,880.00</u>	<u>3,105,254.00</u>	<u>26,134,787,742.20</u>
	<b>Total</b>		<b>30,109</b>					<b>25.00</b>	<b>249,880.00</b>	3,137,631.00	26,134,787,742.20
<b>Future</b>											
Jun 2017	ZACA	Future	20	9.9953	10.0356	0.0000	0.0000	0	0.00		
			<u>20</u>					<u>0.00</u>	<u>0.00</u>	<u>74,342.00</u>	<u>700,742,142.40</u>
	<b>Total</b>		<b>20</b>					<b>0.00</b>	<b>0.00</b>	74,342.00	700,742,142.40
<b>Future</b>											
Mar 2017	ZACR	Future	10	1.9075	1.9062	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>	109,774.00	2,503,098,356.00

<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>		
<b>Future</b>											
Mar 2017	ZAEU	Future	81,214	13.8032	13.8164	13.8182	13.7600	2,503	34,529,224.90		
Jun 2017	ZAEU	Future	90,600	14.1074	14.1230	14.1224	14.0742	25	352,389.00		
Sep 2017	ZAEU	Future	1,887	14.4009	14.4190	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	Future	15	14.7022	14.7226	0.0000	0.0000	0	0.00		
			<u>173,716</u>					<u>2,528.00</u>	<u>34,881,613.90</u>	<u>10,089,300.00</u>	<u>139,747,030,266.30</u>
<b>Option</b>											
Mar 2017	ZAEU	13.69 Put	1,000	96.4706	91.5099	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	0.1904	0.2168	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>175,396</b>					<b>2,528.00</b>	<b>34,881,613.90</b>	<b>14,883,481.00</b>	<b>139,747,030,266.30</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	12.9707	12.9697	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571,373.00</u>	<u>5,990,346,621.50</u>
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571,373.00</b>	<b>5,990,346,621.50</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	53,743	16.1121	16.1324	16.1338	16.0490	1,863	30,051,687.90		
Jun 2017	ZAGB	Future	25,104	16.4298	16.4539	16.4000	16.4000	25	410,000.00		
Sep 2017	ZAGB	Future	462	16.7344	16.7607	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,788	17.0452	17.0741	0.0000	0.0000	0	0.00		
			<u>85,097</u>					<u>1,888.00</u>	<u>30,461,687.90</u>	<u>7,271,141.00</u>	<u>119,917,632,332.90</u>
<b>Option</b>											
Mar 2017	ZAGB	19.00 Call	600	0.9831	1.2461	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	0.2965	0.5092	0.0000	0.0000	0	0.00		
			<u>1,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1,756,813.00</u>	<u>0.00</u>
		<b>Total</b>	<b>86,897</b>					<b>1,888.00</b>	<b>30,461,687.90</b>	<b>9,027,954.00</b>	<b>119,917,632,332.90</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.6923	1.6893	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>117,700.00</u>	<u>2,137,045,606.00</u>
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	<b>117,700.00</b>	<b>2,137,045,606.00</b>
<b>Future</b>											
Mar 2017	ZAJY	Future	60	0.1147	0.1151	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1172	0.1177	0.0000	0.0000	0	0.00		
			<u>3,821</u>					<u>0.00</u>	<u>0.00</u>	<u>912,019.00</u>	<u>10,137,051,321.40</u>
		<b>Total</b>	<b>3,821</b>					<b>0.00</b>	<b>0.00</b>	<b>912,019.00</b>	<b>10,137,051,321.40</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Sep 2017	ZAKS	Future	1,382	0.1272	0.1256	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	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	19,800	3.5336	3.5660	0.0000	0.0000	0	0.00		
			19,800					0.00	0.00	65,743.00	234,229,456.50
		<b>Total</b>	<b>19,800</b>					<b>0.00</b>	<b>0.00</b>	65,743.00	234,229,456.50
<b>Future</b>											
Mar 2017	ZAUM	Future	471	13.1365	13.1127	13.1148	13.0879	58	75,885,430.00		
Jun 2017	ZAUM	Future	39	13.3612	13.3381	13.3215	13.3170	15	19,980,000.00		
Sep 2017	ZAUM	Future	7	13.5718	13.5501	13.5202	13.5201	6	8,112,090.00		
Dec 2017	ZAUM	Future	3	13.7811	13.7599	13.7359	13.7359	3	4,120,770.00		
			520					82.00	108,098,290.00	135,258.00	153,480,620,350.00
<b>Total</b>			<b>520</b>					<b>82.00</b>	<b>108,098,290.00</b>	139,781.00	153,480,620,350.00
<b>Future</b>											
Mar 2017	ZAUS	Future	418,533	13.1365	13.1127	13.1450	13.0206	28,467	372,622,125.20		
Jun 2017	ZAUS	Future	262,123	13.3612	13.3381	13.3661	13.2450	9,111	121,210,265.70		
Sep 2017	ZAUS	Future	19,375	13.5718	13.5501	13.5635	13.5600	525	7,120,750.00		
Dec 2017	ZAUS	Future	16,558	13.7811	13.7599	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	13.9885	13.9672	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.1979	14.1743	0.0000	0.0000	0	0.00		
			716,729					38,103.00	500,953,140.90	130,197,163.00	1,477,523,030,462.80
<b>Option</b>											
Mar 2017	ZAUS	12.20 Put	250	2.2933	2.5853	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	2,250	7.9197	9.8966	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.65 Put	0	18.6831	21.8266	0.0000	0.0000	100	0.00		
Mar 2017	ZAUS	12.75 Put	13,791	31.2370	35.2990	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.92 Put	5,400	67.4786	73.3493	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.99 Put	2,000	89.3514	96.0800	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,697	92.8526	99.7107	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	103.9467	111.2058	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.04 Put	1,000	107.8448	115.2406	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	133.3775	141.6486	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.15 Put	2,000	157.5249	169.3201	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.20 Put	2,000	186.3888	199.5843	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Call	13,791	104.2508	94.9846	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Put	100	217.7508	232.2846	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.26 Put	1,000	224.3086	239.1022	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	13.30 Call	44,200	87.9500	79.9425	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	23.4447	21.2925	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	19.1143	17.4019	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	9.4737	9.2065	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	8.9660	8.7129	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	7.4315	7.2192	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	521	7.2397	7.0323	0.0000	0.0000	100	0.00
Mar 2017	ZAUS	14.00 Put	11,320	870.7397	894.3323	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	969.1222	992.7539	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	4.3346	4.1949	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	3.5513	3.4282	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1167.0513	1190.7282	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	2.8848	2.7749	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1266.3848	1290.0749	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	2.6649	2.4995	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1306.1649	1329.7995	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	2.2747	2.1432	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	2.2128	2.0897	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	1.6419	1.5924	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	0.8446	0.8774	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	0.7852	0.8225	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	0.6964	0.7398	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	0.6336	0.6808	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	0.5032	0.5565	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2093.8776	2117.7339	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2223.7873	2247.6432	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	0.2259	0.2797	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	0.2173	0.2707	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2563.6496	2587.4979	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2603.6393	2627.4959	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.1255	0.1932	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.1399	0.1869	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.1575	0.1833	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.1832	0.1828	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3613.7094	3637.4853	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.2389	0.1903	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.1459	0.0942	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0065	0.0036	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0063	0.0035	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0012	0.0006	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0004	0.0002	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

<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	12.71 Put	17,600	188.5140	203.3731	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	219.2630	236.1255	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	300.7668	319.5775	0.0000	0.0000	65	0.00
Jun 2017	ZAUS	13.39 Call	4,000	472.9099	471.9005	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	430.3541	430.0314	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	694.5150	717.9977	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	793.2304	817.0658	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	822.3398	846.2532	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	280.7089	281.7202	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	919.5089	943.6202	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1004.4367	1028.7047	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1020.1212	1044.4311	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1059.6639	1084.0770	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1099.6711	1124.1742	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	225.0909	226.5421	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1181.0049	1205.6585	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	184.1442	185.8767	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1661.8742	1686.4979	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	3,600	121.1649	122.7213	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	106.7554	108.3244	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	86.7498	88.2889	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	79.9475	81.4618	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2218.7475	2243.3618	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	63.8931	65.3125	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2482.6931	2507.2125	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	60.4760	61.8677	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	60.0059	61.3935	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	53.8406	55.1697	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	49.8854	51.5266	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	46.3946	48.1834	0.0000	0.0000	65	0.00
Jun 2017	ZAUS	16.26 Call	2,850	44.4421	46.3089	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	32.1735	34.4557	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	9.2560	10.3125	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	5.2069	5.9002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	1.4557	1.7145	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	381.5155	396.8212	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	579.5830	598.5531	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	707.4599	705.5515	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	793.7341	815.1590	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1109.1596	1132.6359	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1183.2236	1207.0055	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1297.5275	1321.6902	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	16.00 Call	3,680	167.5656	171.1372	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	137.5349	141.0378	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	117.6935	121.1826	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	109.4527	112.9199	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	108.3006	111.7635	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	68.1152	71.0200	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	20,403	128.8589	135.1351	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	178.2940	185.2135	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.50 Put	2,600	260.5583	268.4034	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	435.0847	445.5350	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.12 Put	40,000	485.8687	498.6606	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.23 Put	20,403	538.3778	551.8514	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	598.8294	613.0154	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	978.6887	995.9456	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	1037.5110	1055.1033	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	1077.5027	1095.3056	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	1097.7228	1115.6330	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1322.2701	1341.3736	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1344.2186	1363.4077	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	2,580	484.4354	483.6037	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.12 Call	40,000	460.2698	459.6834	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.00 Call	2,600	313.3160	313.9437	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.24 Call	20,403	283.2809	284.2733	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	249.5569	251.8981	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	229.0960	231.7079	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	34,000	208.8658	211.7254	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	206.4772	209.3677	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	204.7185	207.6287	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	202.4152	205.3521	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	158.8198	159.7250	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	3,867	479.9337	489.3219	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	15.46 Call	3,867	574.6404	571.4402	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	828.7832	841.1870	0.0000	0.0000	0	0.00		
			<u>1,570,050</u>					<u>330.00</u>	<u>0.00</u>	<u>32,002,866.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,286,779</b>					<b>38,433.00</b>	<b>500,953,140.90</b>	<b>162,200,029.00</b>	<b>1,477,523,030,462.80</b>
	<b>Grand Total</b>		<b>2,798,865</b>					<b>104,566.00</b>	<b>877,275,242.70</b>	<b>216,183,332</b>	<b>2,038,432,183,055.00</b>