



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-January-2017

<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>									
Jan 2017	DAEU	Future	349	14.3783	14.6402	0.0000	0.0000	0	0.00
Jan 2017	DAEU	Future	67	14.3847	14.6470	0.0000	0.0000	0	0.00
Jan 2017	DAEU	Future	12	14.4044	14.6678	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	2,000	14.4893	14.7506	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	35	14.5031	14.7644	0.0000	0.0000	0	0.00
Mar 2017	DAEU	Future	7	14.6119	14.8744	0.0000	0.0000	0	0.00
			<u>2,470</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>2,470</b>					<b>0.00</b>	<b>0.00</b>
									<i>108 466.00</i>
									<i>1 385 382 713.60</i>
									<i>398 066.00</i>
									<i>1 385 382 713.60</i>
<b>Future</b>									
Jan 2017	DAGB	Future	30	16.9723	17.0548	0.0000	0.0000	0	0.00
Feb 2017	DAGB	Future	48	17.0742	17.1556	0.0000	0.0000	0	0.00
Mar 2017	DAGB	Future	89	17.1867	17.2681	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	17.2779	17.3592	0.0000	0.0000	0	0.00
			<u>240</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>240</b>					<b>0.00</b>	<b>0.00</b>
									<i>51 175.00</i>
									<i>838 214 092.60</i>
									<i>242 288.00</i>
									<i>838 214 092.60</i>
<b>Future</b>									
Jan 2017	DAUS	Future	0	13.7747	13.7830	0.0000	0.0000	2,250	30,942,225.00
Jan 2017	DAUS	Future	50	13.7866	13.7974	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	390	13.7916	13.8027	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	1,600	13.8021	13.8131	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	184	13.8101	13.8210	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	70	13.8180	13.8289	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	1,289	13.8285	13.8393	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	3,901	13.8365	13.8472	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	2,339	13.8391	13.8498	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	340	13.8839	13.8942	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	5,745	13.9102	13.9202	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	720	13.9129	13.9228	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	DAUS	Future	1,583	13.9925	14.0020	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.0212	14.0307	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	14.0398	14.0492	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.0478	14.0571	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.2897	14.2979	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5386	14.5462	0.0000	0.0000	0	0.00		
			<u>20,175</u>					<u>2,250.00</u>	<u>30,942,225.00</u>	<u>4 670 558.00</u>	<u>52 815 018 058.00</u>

Option

Jan 2017	DAUS	13.95 Put	2,000	262.1613	286.2102	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	0.4236	2.3681	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	54.7281	78.0418	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	422.5836	434.0919	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	4.2542	7.3126	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	123.4719	135.3396	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	248.2915	260.7515	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	88.1375	104.4109	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	21.8030	31.0732	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	480.2777	487.4467	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	30.2625	35.7422	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	644.7349	648.4824	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	80.1400	88.6661	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	208.3159	212.5402	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	80.7001	88.4599	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	286.1379	291.0098	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	132.3175	140.9937	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	505.1167	511.7922	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	50.5280	52.0947	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	315.4423	321.4100	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	447.0990	453.8284	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	605.8112	612.8175	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	275.5002	288.0387	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	172.6191	181.3696	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	83.6875	88.2418	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	354.1877	361.3071	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	208.4066	217.1033	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	386.5163	395.0656	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	244.9943	254.0664	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	605.3160	614.1480	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	128.3568	130.4317	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	413.4815	422.2779	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	267.2892	275.0432	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	439.4229	448.4862	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Aug 2017	DAUS	16.84 Call	60	292.8435	298.7213	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	459.8044	469.2957	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	313.2799	317.0738	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	479.2859	488.0798	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	331.6314	333.4363	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	496.4112	505.4337	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	358.4306	357.7393	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	508.5088	517.7210	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	374.8407	371.4913	0.0000	0.0000	0	0.00
			25,860					0.00	0.00
			<b>Total</b>	<b>46,035</b>				<b>2,250.00</b>	<b>30,942,225.00</b>
								14 978 145.00	52 815 018 058.00
<b>Future</b>									
Mar 2017	EUUS	Future	698	1.0431	1.0612	0.0000	0.0000	701	7,348,579.00
Jun 2017	EUUS	Future	25,352	1.0485	1.0666	0.0000	0.0000	0	0.00
			26,050					701.00	7,348,579.00
			<b>Total</b>	<b>26,050</b>				<b>701.00</b>	<b>7,348,579.00</b>
								392 964.00	4 423 331 946.00
<b>Future</b>									
Jun 2017	GBUS	Future	8,095	1.2306	1.2356	0.0000	0.0000	0	0.00
			8,095					0.00	0.00
			<b>Total</b>	<b>8,095</b>				<b>0.00</b>	<b>0.00</b>
								12 533.00	157 724 647.00
<b>Future</b>									
Mar 2017	ZAAD	Future	18,899	10.0614	10.0653	10.0040	10.0040	325	3,235,300.00
Jun 2017	ZAAD	Future	102	10.2245	10.2273	0.0000	0.0000	0	0.00
Sep 2017	ZAAD	Future	25	10.3797	10.3812	0.0000	0.0000	0	0.00
			19,026					325.00	3,235,300.00
			<b>Total</b>	<b>19,026</b>				<b>325.00</b>	<b>3,235,300.00</b>
								3 074 351.00	25 487 318 206.30
<b>Future</b>									
Mar 2017	ZACA	Future	237	10.3979	10.3541	0.0000	0.0000	0	0.00
			237					0.00	0.00
			<b>Total</b>	<b>237</b>				<b>0.00</b>	<b>0.00</b>
								73 979.00	696 987 436.40
<b>Future</b>									
Mar 2017	ZACR	Future	10	1.9681	1.9651	0.0000	0.0000	0	0.00
			10					0.00	0.00
			<b>Total</b>	<b>10</b>				<b>0.00</b>	<b>0.00</b>
								109 774.00	2 503 098 356.00

Future

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Mar 2017	ZAEU	Future	87,011	14.5483	14.8101	14.6595	14.5182	173	2,518,999.00		
Jun 2017	ZAEU	Future	80,666	14.8932	15.1591	14.9700	14.8990	1,000	14,915,770.00		
Sep 2017	ZAEU	Future	1,168	15.2227	15.4933	0.0000	0.0000	0	0.00		
			<u>168,845</u>					<u>1,173.00</u>	<u>17,434,769.00</u>	<u>9 909 680.00</u>	<u>137 167 887 780.30</u>
<b>Option</b>											
Mar 2017	ZAEU	14.30 Put	1,000	318.4378	229.9720	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.80 Call	500	337.9501	460.5857	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	89.8934	133.8032	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	17.17 Call	1,000	18.3727	36.5548	0.0000	0.0000	0	0.00		
			<u>3,180</u>					<u>0.00</u>	<u>0.00</u>	<u>4 789 681.00</u>	<u>0.00</u>
	<b>Total</b>		<b>172,025</b>					<b>1,173.00</b>	<b>17,434,769.00</b>	<b>14 699 361.00</b>	<b>137 167 887 780.30</b>
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	13.6056	13.8090	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571 107.00</u>	<u>5 986 703 557.30</u>
	<b>Total</b>		<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	<b>571 107.00</b>	<b>5 986 703 557.30</b>
<b>Future</b>											
Mar 2017	ZAGB	Future	45,071	17.1211	17.2026	17.1348	17.0788	907	15,565,689.60		
Jun 2017	ZAGB	Future	32,002	17.4809	17.5618	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	17	17.8210	17.9033	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,698	18.1653	18.2469	0.0000	0.0000	0	0.00		
			<u>82,788</u>					<u>907.00</u>	<u>15,565,689.60</u>	<u>7 141 824.00</u>	<u>117 730 386 898.60</u>
<b>Option</b>											
Mar 2017	ZAGB	17.00 Call	500	653.1502	715.3559	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	210.6845	243.3602	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	140.2091	166.2037	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	32.8425	36.6510	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>
	<b>Total</b>		<b>86,288</b>					<b>907.00</b>	<b>15,565,689.60</b>	<b>8 896 937.00</b>	<b>117 730 386 898.60</b>
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.7988	1.8003	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>
	<b>Total</b>		<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	<b>95 070.00</b>	<b>1 746 455 456.00</b>
<b>Future</b>											
Mar 2017	ZAJY	Future	320	0.1184	0.1198	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1212	0.1226	0.0000	0.0000	0	0.00		
			<u>4,081</u>					<u>0.00</u>	<u>0.00</u>	<u>911 196.00</u>	<u>10 127 175 079.50</u>
	<b>Total</b>		<b>4,081</b>					<b>0.00</b>	<b>0.00</b>	<b>911 196.00</b>	<b>10 127 175 079.50</b>

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<b>Future</b>	Sep 2017	ZAKS	Future	1,382	0.1343	0.1343	0.0000	0.0000	0	0.00		
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27 127.00</u>	<u>372 831 350.00</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	ZANZ	Future	238	9.6293	9.6880	0.0000	0.0000	0	0.00		
				<u>238</u>					<u>0.00</u>	<u>0.00</u>	<u>144 338.00</u>	<u>1 105 027 470.00</u>
			<b>Total</b>	<b>238</b>					<b>0.00</b>	<b>0.00</b>	<b>164 338.00</b>	<b>1 105 027 470.00</b>
<b>Future</b>	Mar 2017	ZASD	Future	342	9.6114	9.6607	0.0000	0.0000	378	3,577,770.00		
				<u>342</u>					<u>378.00</u>	<u>3,577,770.00</u>	<u>9 114.00</u>	<u>92 710 446.50</u>
			<b>Total</b>	<b>342</b>					<b>378.00</b>	<b>3,577,770.00</b>	<b>9 114.00</b>	<b>92 710 446.50</b>
<b>Future</b>	Mar 2017	ZATR	Future	83	3.8295	3.9029	0.0000	0.0000	0	0.00		
				<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>360.00</u>	<u>1 600 907.40</u>
			<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	<b>360.00</b>	<b>1 600 907.40</b>
<b>Future</b>	Mar 2017	ZAUM	Future	520	13.9465	13.9563	0.0000	0.0000	0	0.00		
	Jun 2017	ZAUM	Future	54	14.2047	14.2131	0.0000	0.0000	0	0.00		
				<u>574</u>					<u>0.00</u>	<u>0.00</u>	<u>134 491.00</u>	<u>152 447 676 290.00</u>
			<b>Total</b>	<b>574</b>					<b>0.00</b>	<b>0.00</b>	<b>139 014.00</b>	<b>152 447 676 290.00</b>
<b>Future</b>	Mar 2017	ZAUS	Future	453,862	13.9465	13.9563	13.9797	13.8936	16,746	233,773,189.50		
	Jun 2017	ZAUS	Future	202,486	14.2047	14.2131	0.0000	0.0000	0	0.00		
	Sep 2017	ZAUS	Future	6,262	14.4464	14.4544	0.0000	0.0000	0	0.00		
	Dec 2017	ZAUS	Future	15,492	14.6849	14.6916	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUS	Future	70	14.9226	14.9297	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUS	Future	70	15.1603	15.1682	0.0000	0.0000	0	0.00		
				<u>678,242</u>					<u>16,746.00</u>	<u>233,773,189.50</u>	<u>127 927 883.00</u>	<u>1 447 150 340 201.50</u>
<b>Option</b>	Mar 2017	ZAUS	12.20 Put	250	23.9633	25.2250	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	12.50 Put	1,500	37.1965	39.5532	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	13.00 Put	95,797	103.1738	106.4217	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	13.03 Put	1,000	109.1474	112.4044	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	13.10 Put	4,800	124.0897	127.3369	0.0000	0.0000	0	0.00		
	Mar 2017	ZAUS	13.25 Put	100	161.0929	164.2050	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.26 Put	1,000	163.9735	0.0000	0.0000	0.0000	1,000	0.00
Mar 2017	ZAUS	13.50 Put	2,000	243.7721	247.8894	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	600.8600	615.2939	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	572.9144	587.4987	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	425.7613	440.8161	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	479.2613	484.5161	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	539.3739	544.4728	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	315.8825	330.2908	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	669.3825	673.9908	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	285.4001	299.4830	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	738.9001	743.1830	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	273.9866	287.9290	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	767.4866	771.6290	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	257.6633	271.3832	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	0	924.2853	927.5936	0.0000	0.0000	100	0.00
Mar 2017	ZAUS	14.88 Call	1,000	174.3951	0.0000	0.0000	0.0000	1,000	0.00
Mar 2017	ZAUS	14.91 Call	1,000	169.1075	180.2260	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	160.6467	171.3939	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	506	154.1861	164.6415	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	139.1644	148.9040	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1405.3451	1404.3955	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1520.1909	1518.4005	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	93.8626	101.0790	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	91.8809	98.9711	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1827.7487	1823.8612	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1864.6593	1860.5544	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	66.7693	72.1519	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	54.0525	58.4882	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	42.9354	46.4944	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	32.1623	34.8237	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2828.4675	2820.7031	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	19.4477	21.7320	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	14.3750	16.7879	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	4.4913	6.1546	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	4.4282	6.0734	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	1.9689	2.8403	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	1.1146	1.6667	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0419	0.0774	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	149.8115	154.8805	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	216.3043	223.2918	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	524.0668	532.4871	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	543.7730	552.2102	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	14.00 Put	69,000	610.4892	618.9403	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	670.0646	678.4769	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	681.1980	689.5969	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	709.4229	717.7881	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	738.4002	746.7138	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	798.2563	806.4263	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	609.5705	625.8316	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1170.6224	1177.5229	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	363.5332	376.6828	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1639.1047	1643.4241	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	292.8225	304.0586	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1868.1225	1870.9586	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	281.1442	291.9826	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	279.5180	290.2974	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	257.7567	267.7640	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	243.3317	252.8018	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	229.7719	238.7244	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	222.0326	230.6805	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	170.4391	176.9429	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	93.0624	94.3269	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	73.3882	73.8488	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	34.8324	35.0635	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	211.2337	222.0784	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	286.6721	294.0245	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	416.1124	424.8693	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	554.8723	564.6410	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	559.4712	569.2271	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	793.6871	802.2102	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	850.0080	858.1714	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	937.8394	945.4589	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	398.8345	406.5104	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	337.8605	343.4968	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	311.4714	316.1811	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	307.7265	312.3046	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	221.8141	221.9618	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	451.1258	458.9216	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	720.7534	731.4394	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	766.2569	776.4947	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	797.3679	807.2872	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	813.1510	822.9120	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	990.7978	998.6701	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1008.2970	1015.9774	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>		
Dec 2017	ZAUS	16.55	Call	52,000	574.4078	579.5413	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82	Call	22,000	525.3765	528.7439	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13	Call	16,000	475.2644	476.7383	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17	Call	16,000	469.2422	470.4808	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20	Call	16,000	464.7871	465.8558	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24	Call	33,000	458.9311	459.7694	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06	Call	2,055	365.4471	360.3220	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64	Put	70,530	672.9484	686.4627	0.0000	0.0000	0	0.00	
				<u>1,209,859</u>				<u>2,100.00</u>	<u>0.00</u>	<u>31 364 781.00</u>	<u>0.00</u>
	<b>Total</b>			<b>1,888,101</b>				<b>18,846.00</b>	<b>233,773,189.50</b>	<b>159 292 664.00</b>	<b>1 447 150 340 201.50</b>

<b>Grand Total</b>	<b>2,272,563</b>							<b>24,580.00</b>	<b>311 877 522.10</b>	<b>211,907,012</b>	<b>1,998,036,435,353.90</b>
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