



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-December-2016

<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>
Future									
Jan 2017	DAEU	Future	349	14.4951	14.7078	0.0000	0.0000	0	0.00
Jan 2017	DAEU	Future	67	14.5024	14.7153	0.0000	0.0000	0	0.00
Jan 2017	DAEU	Future	12	14.5298	14.7376	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	2,000	14.6118	14.8213	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	35	14.6255	14.8352	0.0000	0.0000	0	0.00
Mar 2017	DAEU	Future	7	14.7281	14.9417	0.0000	0.0000	0	0.00
			<u>2,470</u>					<i>0.00</i>	<i>0.00</i>
Total			2,470					0.00	0.00
									<i>108,466.00</i>
									<i>1,385,382,713.60</i>
Future									
Jan 2017	DAGB	Future	30	17.0464	17.2865	0.0000	0.0000	0	0.00
Feb 2017	DAGB	Future	48	17.1471	17.3882	0.0000	0.0000	0	0.00
Mar 2017	DAGB	Future	89	17.2546	17.4997	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	17.3499	17.5956	0.0000	0.0000	0	0.00
			<u>240</u>					<i>0.00</i>	<i>0.00</i>
Total			240					0.00	0.00
									<i>51,175.00</i>
									<i>838,214,092.60</i>
Future									
Jan 2017	DAUS	Future	2,250	13.8694	13.9912	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	50	13.8820	14.0094	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	390	13.8880	14.0149	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	1,600	13.9000	14.0259	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	184	13.9090	14.0342	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	70	13.9180	14.0424	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	1,289	13.9299	14.0534	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	3,901	13.9389	14.0617	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	2,339	13.9419	14.0643	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	340	13.9871	14.1097	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	5,745	14.0137	14.1364	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	720	14.0164	14.1390	0.0000	0.0000	0	0.00

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Mar 2017	DAUS	Future	1,583	14.0952	14.2203	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	40	14.1246	14.2498	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	1,450	14.1433	14.2687	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	70	14.1513	14.2767	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	14.3945	14.5218	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	14.6446	14.7748	0.0000	0.0000	0	0.00
			<u>22,425</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,668,308.00</u>
									<u>52,784,075,833.00</u>

Option

Jan 2017	DAUS	13.95 Put	2,000	240.0628	189.7206	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	2.3764	3.0703	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	106.7780	158.0086	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	381.3526	322.2860	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	6.6369	11.9853	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	114.0194	95.0416	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	224.8593	189.1394	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	129.0912	176.9404	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	42.7544	66.6615	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	431.1647	371.8917	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	47.0415	70.8796	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	588.5140	524.7049	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	103.1011	135.2034	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	186.7130	163.9238	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	101.5497	131.3431	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	262.5347	237.1922	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	157.0144	190.0071	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	469.4864	429.9463	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	57.7078	72.0614	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	291.5819	267.4128	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	415.4171	380.7537	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	565.0692	521.5030	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	311.5760	360.7263	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	197.0960	231.9272	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	95.4696	114.6973	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	330.5804	306.4496	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	231.5282	266.0752	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	363.8630	339.0237	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	266.6364	299.9640	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	569.7506	533.2563	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	133.2593	144.3787	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	390.6561	365.3038	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	287.8898	320.8762	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	416.2285	390.3974	0.0000	0.0000	0	0.00

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Aug 2017	DAUS	16.84 Call	60	313.4553	345.8204	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	435.5253	410.4313	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	332.8905	365.4658	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	454.6131	429.8827	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	350.8091	382.8818	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	471.1916	446.9880	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	376.7749	408.3979	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	483.9440	458.6642	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	393.0216	420.3584	0.0000	0.0000	0	0.00
			25,860					0.00	0.00
		Total	48,285					0.00	0.00
									10,307,587.00
									14,975,895.00
									52,784,075,833.00
Future									
Mar 2017	EUUS	Future	12	1.0441	1.0498	0.0000	0.0000	0	0.00
Jun 2017	EUUS	Future	25,352	1.0493	1.0550	0.0000	0.0000	0	0.00
			25,364					0.00	0.00
		Total	25,364					0.00	0.00
									392,248.00
									4,415,824,742.00
Future									
Jun 2017	GBUS	Future	8,095	1.2266	1.2330	0.0000	0.0000	0	0.00
			8,095					0.00	0.00
		Total	8,095					0.00	0.00
									12,533.00
									157,724,647.00
Future									
Mar 2017	ZAAD	Future	18,812	10.0572	10.1962	10.1050	10.0500	405	4,087,470.00
Jun 2017	ZAAD	Future	102	10.2199	10.3620	0.0000	0.0000	0	0.00
Sep 2017	ZAAD	Future	25	10.3745	10.5194	10.4228	10.4228	25	260,570.00
			18,939					430.00	4,348,040.00
		Total	18,939					430.00	4,348,040.00
									3,041,259.00
									25,480,189,532.80
Future									
Mar 2017	ZACA	Future	237	10.3606	10.5193	0.0000	0.0000	0	0.00
			237					0.00	0.00
		Total	237					0.00	0.00
									73,979.00
									696,987,436.40
Future									
Mar 2017	ZACR	Future	10	1.9825	2.0073	0.0000	0.0000	0	0.00
			10					0.00	0.00
		Total	10					0.00	0.00
									109,774.00
									2,503,098,356.00

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Mar 2017	ZAEU	Future	87,533	14.6685	14.8795	14.8069	14.6700	119	1,750,264.20		
Jun 2017	ZAEU	Future	79,737	15.0137	15.2294	0.0000	0.0000	0	0.00		
Sep 2017	ZAEU	Future	1,156	15.3457	15.5664	0.0000	0.0000	0	0.00		
			<u>168,426</u>					<u>119.00</u>	<u>1,750,264.20</u>	<u>9,907,575.00</u>	<u>137,136,827,941.30</u>
Option											
Mar 2017	ZAEU	14.30 Put	1,000	287.0832	223.5641	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.80 Call	500	401.1079	512.9300	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	110.2961	157.9649	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	17.17 Call	1,000	26.6243	40.7782	0.0000	0.0000	0	0.00		
			<u>3,180</u>					<u>0.00</u>	<u>0.00</u>	<u>4,789,001.00</u>	<u>0.00</u>
	Total		171,606					119.00	1,750,264.20	14,696,576.00	137,136,827,941.30
Future											
Mar 2017	ZAFR	Future	1,356	13.7076	13.8921	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>
	Total		1,356					0.00	0.00	571,107.00	5,986,703,557.30
Future											
Mar 2017	ZAGB	Future	44,193	17.1921	17.4347	17.3874	17.2000	268	4,624,456.40		
Jun 2017	ZAGB	Future	32,002	17.5514	17.7990	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	17	17.8951	18.1471	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,698	18.2376	18.4941	0.0000	0.0000	0	0.00		
			<u>81,910</u>					<u>268.00</u>	<u>4,624,456.40</u>	<u>7,140,568.00</u>	<u>117,708,886,710.70</u>
Option											
Mar 2017	ZAGB	17.00 Call	500	713.4011	870.5268	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	243.6464	318.3863	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	167.8198	225.2128	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	39.2139	50.0241	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>
	Total		85,410					268.00	4,624,456.40	8,895,681.00	117,708,886,710.70
Future											
Mar 2017	ZAHK	Future	15,930	1.8111	1.8266	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>94,970.00</u>	<u>1,744,673,456.00</u>
	Total		15,930					0.00	0.00	94,970.00	1,744,673,456.00
Future											
Mar 2017	ZAJY	Future	320	0.1198	0.1212	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1226	0.1240	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>
	Total		4,081					0.00	0.00	911,196.00	10,127,175,079.50

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Future											
Sep 2017	ZAKS	Future	1,382	0.1356	0.1368	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>
		Total	1,382					0.00	0.00	27,127.00	372,831,350.00
Future											
Mar 2017	ZANZ	Future	238	9.6750	9.7680	0.0000	0.0000	180	1,735,200.00		
			<u>238</u>					<u>180.00</u>	<u>1,735,200.00</u>	<u>144,338.00</u>	<u>1,105,027,470.00</u>
		Total	238					180.00	1,735,200.00	164,338.00	1,105,027,470.00
Future											
Mar 2017	ZASD	Future	36	9.6707	9.7996	0.0000	0.0000	0	0.00		
			<u>36</u>					<u>0.00</u>	<u>0.00</u>	<u>8,736.00</u>	<u>89,132,676.50</u>
		Total	36					0.00	0.00	8,736.00	89,132,676.50
Future											
Mar 2017	ZATR	Future	83	3.9015	3.9701	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>
		Total	83					0.00	0.00	360.00	1,600,907.40
Future											
Mar 2017	ZAUM	Future	520	14.0494	14.1730	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	54	14.3089	14.4353	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>
		Total	574					0.00	0.00	139,014.00	152,447,676,290.00
Future											
Mar 2017	ZAUS	Future	446,444	14.0494	14.1730	14.1280	14.0433	2,198	31,008,770.90		
Jun 2017	ZAUS	Future	202,456	14.3089	14.4353	0.0000	0.0000	15	214,901.00		
Sep 2017	ZAUS	Future	5,842	14.5523	14.6817	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	15,492	14.7913	14.9225	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.0317	15.1675	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.2723	15.4132	0.0000	0.0000	0	0.00		
			<u>670,374</u>					<u>2,213.00</u>	<u>31,223,671.90</u>	<u>127,887,923.00</u>	<u>1,446,594,517,884.90</u>
Option											
Mar 2017	ZAUS	12.20 Put	250	24.7028	24.5365	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.50 Put	1,500	37.4458	37.3778	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	95,797	94.3319	86.0312	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.03 Put	1,000	99.7874	90.8927	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.10 Put	4,800	113.4339	103.0498	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.25 Put	100	147.2850	133.2148	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.50 Put	2,000	221.8184	198.2659	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	677.3856	772.0237	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	647.9001	740.6339	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	489.7658	570.3239	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	440.3658	397.3239	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	495.7811	447.3905	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	368.1535	433.9706	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	618.7535	560.9706	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	334.2813	396.0955	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	684.8813	623.0955	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	321.5454	381.7861	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	712.1454	648.7861	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	303.2718	361.1891	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	862.3215	791.0412	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	202.3769	245.8389	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	192.5914	234.5882	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	506	185.1026	225.9554	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	167.6182	205.7242	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1327.9417	1239.1048	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1440.1487	1348.2255	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	114.8511	144.1291	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	112.4627	141.4664	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1741.7099	1643.7032	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1777.9489	1679.2544	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	81.9956	105.9010	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	66.4141	87.2475	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	52.7055	70.5937	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	39.3462	54.0665	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2730.9891	2619.7582	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	24.4883	33.9475	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	19.5979	25.1678	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	8.7313	8.8420	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	8.6225	8.7291	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	4.2062	4.1808	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	2.5423	2.4925	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.1400	0.1255	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	140.2571	126.2437	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	202.9401	185.8462	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	491.1907	457.1041	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	509.9022	474.8571	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	573.3546	535.1670	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	630.1574	589.2802	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	14.13 Put	17,600	640.7867	599.4187	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	667.7554	625.1628	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	695.2925	651.4665	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	752.1930	705.7462	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	663.4298	738.3016	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1111.0108	1048.3486	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	396.9835	446.1534	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1566.5358	1486.7944	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	321.2335	361.6758	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1792.3335	1706.3758	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	308.3683	348.0498	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	306.5741	346.1499	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	282.5542	319.6722	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	266.6029	301.7737	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	251.5926	284.8929	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	243.0149	275.2353	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	185.7093	210.3965	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	95.5890	103.9997	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	77.8703	84.8921	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	36.9480	42.6879	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	197.9995	182.4754	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	267.3820	246.1051	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	393.3367	369.8754	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	525.1004	497.3237	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	529.2093	501.3065	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	751.7659	711.2344	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	805.8036	763.1480	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	890.2947	844.4603	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	425.5622	468.3143	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	360.0037	396.2255	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	331.5804	364.8478	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	327.5437	360.3887	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	231.6719	250.1219	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	428.3077	404.1305	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	685.4853	653.7558	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	727.8368	693.6357	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	757.8013	720.9489	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	773.0116	735.5864	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	944.5826	901.1229	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	961.5211	917.4926	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	607.3926	656.8636	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	555.3245	600.8040	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	17.13	Call	16,000	502.0180	543.2514	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17	Call	16,000	495.6056	536.3144	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20	Call	16,000	490.8612	531.1789	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24	Call	33,000	484.6188	524.4269	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06	Call	2,055	381.2028	409.3987	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64	Put	70,530	653.9803	619.1520	0.0000	0.0000	0	0.00	
				<u>1,184,959</u>				<u>0.00</u>	<u>0.00</u>	<u>31,339,681.00</u>	<u>0.00</u>
	Total			1,855,333				2,213.00	31,223,671.90	159,227,604.00	1,446,594,517,884.90

Grand Total				2,239,669				3,210.00	43,681,632.50	211,833,752	1,997,377,115,137.90
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