



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	14.6402	14.3727	0.0000	0.0000	0	0.00
Jan 2017	DAEU	Future	67	14.6470	14.3794	0.0000	0.0000	0	0.00
Jan 2017	DAEU	Future	12	14.6678	14.4008	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	2,000	14.7506	14.4827	0.0000	0.0000	0	0.00
Feb 2017	DAEU	Future	35	14.7644	14.4963	0.0000	0.0000	0	0.00
Mar 2017	DAEU	Future	7	14.8744	14.6035	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>
								398,066.00	1,385,382,713.60
Future									
Jan 2017	DAGB	Future	30	17.0548	16.8356	0.0000	0.0000	0	0.00
Feb 2017	DAGB	Future	48	17.1556	16.9352	0.0000	0.0000	0	0.00
Mar 2017	DAGB	Future	89	17.2681	17.0468	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	17.3592	17.1363	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>
								242,288.00	838,214,092.60
Future									
Jan 2017	DAUS	Future	2,250	13.7830	13.6847	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	50	13.7974	13.7016	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	390	13.8027	13.7068	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	1,600	13.8131	13.7173	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	184	13.8210	13.7251	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	70	13.8289	13.7330	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	1,289	13.8393	13.7434	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	3,901	13.8472	13.7513	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	2,339	13.8498	13.7539	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	340	13.8942	13.7981	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	5,745	13.9202	13.8240	0.0000	0.0000	0	0.00
Feb 2017	DAUS	Future	720	13.9228	13.8266	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	14.0020	13.9054	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.0307	13.9341	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	14.0492	13.9525	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.0571	13.9604	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.2979	14.2000	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5462	14.4472	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	286.2102	350.8262	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	2.3681	1.4017	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	78.0418	63.8321	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	434.0919	499.6143	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	7.3126	4.9403	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.50 Put	60	135.3396	167.4402	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	260.7515	309.1670	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	104.4109	83.8983	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.00 Call	60	31.0732	20.4939	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	487.4467	551.1455	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	35.7422	26.7092	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	648.4824	715.9412	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	88.6661	74.4833	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	212.5402	251.0374	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	88.4599	75.8392	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	291.0098	333.8605	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	140.9937	125.9353	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	511.7922	563.2245	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	52.0947	45.3454	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	321.4100	361.8930	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	453.8284	500.7768	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	612.8175	667.4207	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	288.0387	263.0836	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	181.3696	163.3875	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	88.2418	77.6674	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	361.3071	400.3867	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	217.1033	197.1447	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	395.0656	431.5338	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	254.0664	231.6477	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	614.1480	659.5733	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	130.4317	117.6857	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	422.2779	457.3875	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	275.0432	254.4634	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	448.4862	483.3577	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	298.7213	281.3502	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	469.2957	504.1670	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	317.0738	302.3239	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	488.0798	523.2079	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	333.4363	323.8217	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	505.4337	542.9708	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	357.7393	343.4975	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	517.7210	551.4647	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	371.4913	370.7243	0.0000	0.0000	0	0.00	
			25,860					0.00	0.00	10,307,587.00
		Total	48,285					0.00	0.00	14,975,895.00
Future										
Mar 2017	EUUS	Future	27	1.0612	1.0492	0.0000	0.0000	15	158,625.00	
Jun 2017	EUUS	Future	25,352	1.0666	1.0545	0.0000	0.0000	0	0.00	
			25,379					15.00	158,625.00	392,263.00
		Total	25,379					15.00	158,625.00	4,415,983,367.00
Future										
Jun 2017	GBUS	Future	8,095	1.2356	1.2282	0.0000	0.0000	0	0.00	
			8,095					0.00	0.00	12,533.00
		Total	8,095					0.00	0.00	157,724,647.00
Future										
Mar 2017	ZAAD	Future	18,974	10.0653	9.9596	0.0000	0.0000	191	1,903,792.50	
Jun 2017	ZAAD	Future	102	10.2273	10.1204	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	25	10.3812	10.2736	0.0000	0.0000	0	0.00	
			19,101					191.00	1,903,792.50	3,041,649.00
		Total	19,101					191.00	1,903,792.50	25,484,082,906.30
Future										
Mar 2017	ZACA	Future	237	10.3541	10.2451	0.0000	0.0000	0	0.00	
			237					0.00	0.00	73,979.00
		Total	237					0.00	0.00	696,987,436.40
Future										
Mar 2017	ZACR	Future	10	1.9651	1.9546	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109,774.00
		Total	10					0.00	0.00	2,503,098,356.00
Future										

<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	ZAEU	Future	86,996	14.8101	14.5411	14.7755	14.6142	577	8,405,357.00		
Jun 2017	ZAEU	Future	79,787	15.1591	14.8843	14.9164	14.9164	50	745,820.00		
Sep 2017	ZAEU	Future	1,168	15.4933	15.2122	0.0000	0.0000	0	0.00		
			<u>167,951</u>					<u>627.00</u>	<u>9,151,177.00</u>	<u>9,908,507.00</u>	<u>137,150,453,011.30</u>
Option											
Mar 2017	ZAEU	14.30 Put	1,000	229.9720	335.2157	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.80 Call	500	460.5857	348.4860	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	133.8032	95.7880	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	17.17 Call	1,000	36.5548	22.8362	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>
	Total		171,131					627.00	9,151,177.00	14,698,188.00	137,150,453,011.30
Future											
Mar 2017	ZAFR	Future	1,356	13.8090	13.5788	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	17.2026	16.9819	17.2000	16.9800	151	2,552,175.40		
Jun 2017	ZAGB	Future	32,002	17.5618	17.3373	0.0000	0.0000	0	0.00		
Sep 2017	ZAGB	Future	17	17.9033	17.6752	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,698	18.2469	18.0142	0.0000	0.0000	0	0.00		
			<u>81,910</u>					<u>151.00</u>	<u>2,552,175.40</u>	<u>7,140,917.00</u>	<u>117,714,821,209.00</u>
Option											
Mar 2017	ZAGB	17.00 Call	500	715.3559	605.4594	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	18.50 Call	1,200	243.3602	200.9913	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	19.00 Call	600	166.2037	134.5142	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	36.6510	35.7069	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					151.00	2,552,175.40	8,896,030.00	117,714,821,209.00
Future											
Mar 2017	ZAHK	Future	15,930	1.8003	1.7873	0.0000	0.0000	100	1,782,000.00		
			<u>15,930</u>					<u>100.00</u>	<u>1,782,000.00</u>	<u>95,070.00</u>	<u>1,746,455,456.00</u>
	Total		15,930					100.00	1,782,000.00	95,070.00	1,746,455,456.00
Future											
Mar 2017	ZAJY	Future	320	0.1198	0.1191	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1226	0.1219	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
	Sep 2017	ZAKS	Future	1,382	0.1343	0.1334	0.0000	0.0000	0	0.00	
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27,127.00</u>
			Total	1,382					0.00	0.00	27,127.00
											372,831,350.00
Future											
	Mar 2017	ZANZ	Future	238	9.6880	9.5973	0.0000	0.0000	0	0.00	
				<u>238</u>					<u>0.00</u>	<u>0.00</u>	<u>144,338.00</u>
			Total	238					0.00	0.00	164,338.00
											1,105,027,470.00
Future											
	Mar 2017	ZASD	Future	36	9.6607	9.5475	0.0000	0.0000	0	0.00	
				<u>36</u>					<u>0.00</u>	<u>0.00</u>	<u>8,736.00</u>
			Total	36					0.00	0.00	8,736.00
											89,132,676.50
Future											
	Mar 2017	ZATR	Future	83	3.9029	3.8645	0.0000	0.0000	0	0.00	
				<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>360.00</u>
			Total	83					0.00	0.00	360.00
											1,600,907.40
Future											
	Mar 2017	ZAUM	Future	520	13.9563	13.8598	0.0000	0.0000	0	0.00	
	Jun 2017	ZAUM	Future	54	14.2131	14.1156	0.0000	0.0000	0	0.00	
				<u>574</u>					<u>0.00</u>	<u>0.00</u>	<u>134,491.00</u>
			Total	574					0.00	0.00	139,014.00
											152,447,676,290.00
Future											
	Mar 2017	ZAUS	Future	458,274	13.9563	13.8598	13.9590	13.8003	11,048	152,740,692.90	
	Jun 2017	ZAUS	Future	202,486	14.2131	14.1156	14.0927	14.0927	10	140,631.00	
	Sep 2017	ZAUS	Future	6,262	14.4544	14.3560	14.3405	14.3405	400	5,736,200.00	
	Dec 2017	ZAUS	Future	15,492	14.6916	14.5916	0.0000	0.0000	0	0.00	
	Mar 2018	ZAUS	Future	70	14.9297	14.8304	0.0000	0.0000	0	0.00	
	Jun 2018	ZAUS	Future	70	15.1682	15.0700	0.0000	0.0000	0	0.00	
				<u>682,654</u>					<u>11,458.00</u>	<u>158,617,523.90</u>	<u>127,911,137.00</u>
											1,446,916,567,012.00
Option											
	Mar 2017	ZAUS	12.20 Put	250	25.2250	31.0726	0.0000	0.0000	0	0.00	
	Mar 2017	ZAUS	12.50 Put	1,500	39.5532	47.9379	0.0000	0.0000	0	0.00	
	Mar 2017	ZAUS	13.00 Put	95,797	106.4217	129.4322	0.0000	0.0000	0	0.00	
	Mar 2017	ZAUS	13.03 Put	1,000	112.4044	136.4082	0.0000	0.0000	0	0.00	
	Mar 2017	ZAUS	13.10 Put	4,800	127.3369	153.7431	0.0000	0.0000	0	0.00	
	Mar 2017	ZAUS	13.25 Put	100	164.2050	197.3969	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	13.50 Put	2,000	247.8894	288.6063	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	615.2939	563.9147	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	587.4987	537.5565	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	440.8161	401.5777	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	484.5161	541.7777	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	544.4728	604.4067	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	330.2908	298.6067	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	673.9908	738.8067	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	299.4830	270.0147	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	743.1830	810.2147	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	287.9290	259.3047	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	771.6290	839.5047	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	23,750	271.3832	243.9791	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	927.5936	999.6931	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	180.2260	160.7088	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	171.3939	152.7055	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	506	164.6415	146.5911	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	148.9040	132.3611	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1404.3955	1486.1317	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1518.4005	1600.5407	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	101.0790	87.5561	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	98.9711	85.5812	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1823.8612	1908.2540	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1860.5544	1945.1902	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	72.1519	60.6446	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	58.4882	48.1120	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	46.4944	37.2576	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	34.8237	26.8940	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2820.7031	2912.8821	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	21.7320	20.9744	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	16.7879	19.3608	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	6.1546	10.5023	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	6.0734	10.3817	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	2.8403	5.3694	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	1.6667	3.3860	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0774	0.2421	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	154.8805	176.2801	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	223.2918	249.7376	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	532.4871	576.4263	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	552.2102	596.8288	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	618.9403	665.7193	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	678.4769	727.0909	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	689.5969	738.6769	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	717.7881	768.0254	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	746.7138	797.9183	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	806.4263	859.2825	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	625.8316	583.8753	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1177.5229	1239.2256	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	376.6828	347.6014	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1643.4241	1712.9816	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	304.0586	278.3157	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1870.9586	1942.7157	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	291.9826	267.0414	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	290.2974	265.4680	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	267.7640	244.4602	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	252.8018	230.5291	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	238.7244	217.4402	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	230.6805	209.9689	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	176.9429	160.1953	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	94.3269	82.1719	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	73.8488	61.1741	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	35.0635	28.0724	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	222.0784	245.2670	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	294.0245	321.6330	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	424.8693	458.1436	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	564.6410	605.7582	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	569.2271	610.5418	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	802.2102	851.4970	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	858.1714	909.0999	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	945.4589	998.6544	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	406.5104	385.3897	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	343.4968	326.2053	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	316.1811	300.5785	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	312.3046	296.9388	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	221.9618	214.3548	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	458.9216	490.8072	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	731.4394	774.8208	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	776.4947	821.7102	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	807.2872	853.7255	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	822.9120	869.9569	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	998.6701	1052.0816	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1015.9774	1069.9712	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	579.5413	561.9523	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	528.7439	514.2516	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	476.7383	465.4511	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17	Call	16,000	470.4808	459.5842	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20	Call	16,000	465.8558	455.2401	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24	Call	33,000	459.7694	449.5339	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06	Call	2,055	360.3220	359.4074	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64	Put	70,530	686.4627	716.9498	0.0000	0.0000	0	0.00	
				<u>1,207,959</u>				<u>0.00</u>	<u>0.00</u>	<u>31,362,681.00</u>	<u>0.00</u>
	Total			1,890,613				11,458.00	158,617,523.90	159,273,818.00	1,446,916,567,012.00

Grand Total				2,274,651				12,542.00	174,165,293.80	211,882,432	1,997,724,557,831.80
--------------------	--	--	--	------------------	--	--	--	------------------	-----------------------	--------------------	-----------------------------