



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	682.1685	682.1685	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20,000.00</u>	<u>7,214,600.00</u>
		Total	20,000					0.00	0.00	20,000.00	7,214,600.00
Future											
Oct 2016	CAHA	Future	30,000	42.6088	42.6088	0.0000	0.0000	0	0.00		
			<u>30,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30,000.00</u>	<u>1,490,700.00</u>
		Total	30,000					0.00	0.00	30,000.00	1,490,700.00
Future											
Nov 2016	DACR	Future	435	2.0742	2.0927	0.0000	0.0000	0	0.00		
			<u>435</u>					<u>0.00</u>	<u>0.00</u>	<u>435.00</u>	<u>9,090,195.00</u>
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Sep 2016	DAEU	Future	0	15.4671	15.5950	0.0000	0.0000	34	532,100.00		
Oct 2016	DAEU	Future	34	15.6423	15.7546	0.0000	0.0000	34	535,656.40		
Nov 2016	DAEU	Future	500	15.6423	15.7861	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>68.00</u>	<u>1,067,756.40</u>	<u>104,928.00</u>	<u>1,331,049,401.60</u>
		Total	534					68.00	1,067,756.40	394,528.00	1,331,049,401.60
Future											
Oct 2016	DAGB	Future	117	17.8472	18.0038	0.0000	0.0000	71	1,288,721.00		
Oct 2016	DAGB	Future	41	17.9275	18.0840	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.6378	18.7953	0.0000	0.0000	0	0.00		
			<u>231</u>					<u>71.00</u>	<u>1,288,721.00</u>	<u>50,559.00</u>	<u>827,488,036.60</u>
		Total	231					71.00	1,288,721.00	241,672.00	827,488,036.60

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>
Sep 2016	DAUS	Future	0	13.7935	13.8789	0.0000	0.0000	421	5,825,237.50
Oct 2016	DAUS	Future	10,000	13.7506	13.8741	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	56	13.7506	13.8767	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	1,200	13.7551	13.8817	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	1,200	13.7617	13.8894	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	10,000	13.7689	13.8972	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	1,123	13.7717	13.8999	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	13.8074	13.9346	0.0000	0.0000	938	13,105,548.40
Oct 2016	DAUS	Future	3,640	13.8102	13.9373	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	257	13.8375	13.9641	0.0000	0.0000	476	6,640,438.00
Nov 2016	DAUS	Future	2,120	13.8589	13.9857	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	1,000	13.8616	13.9884	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	390	13.8937	14.0207	0.0000	0.0000	780	11,001,042.00
Dec 2016	DAUS	Future	250	13.9349	14.0622	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.9378	14.0650	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	13.9575	14.2155	0.0000	0.0000	720	10,235,160.00
			<u>34,207</u>					<u>3,335.00</u>	<u>46,807,425.90</u>
									<u>4,310,098.00</u>
									<u>47,818,833,926.80</u>

Option

Oct 2016	DAUS	13.75 Call	30,000	74.4955	184.3577	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.30 Call	10,000	11.4899	16.3515	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.45 Call	10,000	8.7509	9.5963	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.61 Put	18,400	863.2619	736.8539	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	1.7184	3.3981	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	855.4067	733.2106	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.43 Put	16,000	28.1225	19.4267	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.81 Put	5,000	139.7089	97.3068	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.85 Put	40,000	203.1520	145.6731	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	124.3180	181.2537	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	113.6615	166.3042	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	35.6951	59.0328	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	33.2888	42.8612	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	704.3888	585.6612	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.00 Call	46,000	123.6963	154.3760	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	44.5261	53.9988	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	297.6656	214.6617	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	100.5095	60.4038	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	147.0486	95.1302	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	1.4995	0.6923	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	141.2669	92.1811	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.6591	0.5757	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.5705	0.4948	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	73.0940	42.6349	0.0000	0.0000	0	0.00

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Oct 2016	DAUS	14.25 Put	2,000	579.1395	475.8872	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	14.96 Call	2,000	36.3300	44.3538	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	15.06 Put	9,960	1282.3550	1162.0562	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	16.14 Call	9,960	4.9241	4.7573	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	1194.8609	1079.3636	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	8.7385	9.3773	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.60 Call	20,000	492.6721	560.8510	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	224.9504	255.4729	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	136.6559	98.5263	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1785.7963	1665.0185	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	8.0588	8.5921	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	7.7929	6.3649	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	235.5972	183.4412	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	0.2072	0.3912	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.75 Put	15,000	1045.7786	935.8003	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	533.2518	448.7161	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	121.0928	123.5843	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	632.4869	542.8618	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	173.6344	178.7906	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	615.6369	537.3368	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	206.3943	210.3227	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	705.2578	622.4357	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	268.1955	274.8553	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	661.1820	584.0781	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	284.8193	285.1539	0.0000	0.0000	0	0.00		
			<u>484,515</u>					<u>0.00</u>	<u>0.00</u>	<u>9,595,387.00</u>	<u>0.00</u>
Total			518,722					3,335.00	46,807,425.90	13,905,485.00	47,818,833,926.80
Future											
Dec 2016	EUUS	Future	13,266	1.1271	1.1271	0.0000	0.0000	0	0.00		
			<u>13,266</u>					<u>0.00</u>	<u>0.00</u>	<u>324,948.00</u>	<u>3,681,709,787.00</u>
Total			13,266					0.00	0.00	324,948.00	3,681,709,787.00
Future											
Dec 2016	ZAAD	Future	7,869	10.6593	10.7747	0.0000	0.0000	6,658	71,722,639.20		
Mar 2017	ZAAD	Future	3,292	10.8146	10.9293	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	91	10.9928	11.1099	0.0000	0.0000	0	0.00		
			<u>11,252</u>					<u>6,658.00</u>	<u>71,722,639.20</u>	<u>2,948,106.00</u>	<u>24,492,230,695.00</u>
Total			11,252					6,658.00	71,722,639.20	2,980,483.00	24,492,230,695.00
Future											
Dec 2016	ZACA	Future	4,333	10.6233	10.7523	0.0000	0.0000	0	0.00		

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			4,333					0.00	0.00	64,878.00	602,420,397.70
		Total	4,333					0.00	0.00	64,878.00	602,420,397.70
Future											
	Dec 2016 ZACR	Future	10	2.0807	2.0990	2.1235	2.1000	10	211,580.00		
			10					10.00	211,580.00	109,754.00	2,502,692,756.00
		Total	10					10.00	211,580.00	109,754.00	2,502,692,756.00
Future											
	Dec 2016 ZAEU	Future	44,317	15.7249	15.8685	15.9807	15.7355	609	9,721,695.20		
	Mar 2017 ZAEU	Future	8,345	16.0457	16.1896	0.0000	0.0000	0	0.00		
	Jun 2017 ZAEU	Future	77,537	16.4201	16.5667	0.0000	0.0000	0	0.00		
			130,199					609.00	9,721,695.20	9,515,115.00	131,144,989,765.10
Option											
	Dec 2016 ZAEU	16.50 Call	450	272.5967	308.8206	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	1368.9505	1251.2054	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	1.9930	2.4478	0.0000	0.0000	0	0.00		
			6,372					0.00	0.00	4,783,691.00	0.00
		Total	136,571					609.00	9,721,695.20	14,298,806.00	131,144,989,765.10
Future											
	Dec 2016 ZAFR	Future	2,171	14.4608	14.6140	0.0000	0.0000	313	4,449,733.20		
			2,171					313.00	4,449,733.20	563,576.00	5,882,590,272.50
		Total	2,171					313.00	4,449,733.20	563,576.00	5,882,590,272.50
Future											
	Dec 2016 ZAGB	Future	74,444	18.1365	18.2922	18.4978	18.1064	76,909	1,415,342,522.20		
	Mar 2017 ZAGB	Future	3,588	18.4678	18.6240	0.0000	0.0000	0	0.00		
	Jun 2017 ZAGB	Future	12,625	18.8531	19.0136	18.9834	18.9834	750	14,237,550.00		
			90,657					77,659.00	1,429,580,072.20	6,724,530.00	110,370,189,472.00
Option											
	Dec 2016 ZAGB	16.76 Put	1,050	102.6682	77.2696	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.13 Put	4,885	183.3680	145.6620	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.30 Put	525	231.9326	188.1793	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.75 Put	1,100	397.9944	335.9511	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.80 Put	800	419.9843	355.7777	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	18.00 Put	1,000	515.0442	442.1904	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	21.41 Put	4,885	3307.1316	3158.1407	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	24.46 Call	4,885	15.5543	18.9036	0.0000	0.0000	0	0.00		
			19,130					0.00	0.00	1,743,533.00	0.00
		Total	109,787					77,659.00	1,429,580,072.20	8,468,063.00	110,370,189,472.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	ZAHK	Future	7,100	1.8002	1.8168	0.0000	0.0000	0	0.00		
			<u>7,100</u>					<u>0.00</u>	<u>0.00</u>	<u>14,600.00</u>	<u>286,432,633.00</u>
		Total	7,100					0.00	0.00	14,600.00	286,432,633.00
Future											
Dec 2016	ZAJY	Future	11,349	0.1382	0.1390	0.0000	0.0000	100	1,412,250.00		
Mar 2017	ZAJY	Future	1,360	0.1410	0.1418	0.0000	0.0000	0	0.00		
			<u>12,709</u>					<u>100.00</u>	<u>1,412,250.00</u>	<u>850,828.00</u>	<u>9,341,071,723.80</u>
		Total	12,709					100.00	1,412,250.00	850,828.00	9,341,071,723.80
Future											
Dec 2016	ZAKS	Future	1,382	0.1363	0.1371	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>24,363.00</u>	<u>336,346,550.00</u>
		Total	1,382					0.00	0.00	24,363.00	336,346,550.00
Future											
Dec 2016	ZASD	Future	440	10.2369	10.3351	0.0000	0.0000	440	4,446,200.00		
			<u>440</u>					<u>440.00</u>	<u>4,446,200.00</u>	<u>7,825.00</u>	<u>79,968,777.90</u>
		Total	440					440.00	4,446,200.00	7,825.00	79,968,777.90
Future											
Dec 2016	ZAUM	Future	358	13.9518	14.0791	14.2613	13.9594	140	197,412,460.00		
Mar 2017	ZAUM	Future	86	14.1818	14.3094	14.4836	14.2123	81	115,773,690.00		
Jun 2017	ZAUM	Future	48	14.4471	14.5769	14.7614	14.4804	30	43,688,060.00		
			<u>492</u>					<u>251.00</u>	<u>356,874,210.00</u>	<u>132,495.00</u>	<u>149,642,929,190.00</u>
		Total	492					251.00	356,874,210.00	137,018.00	149,642,929,190.00
Future											
Dec 2016	ZAUS	Future	437,330	13.9518	14.0791	14.2770	13.9474	110,431	1,561,132,374.50		
Mar 2017	ZAUS	Future	91,777	14.1818	14.3094	14.5000	14.1788	25,738	369,093,683.00		
Jun 2017	ZAUS	Future	149,226	14.4471	14.5769	14.7614	14.4640	10,817	158,217,281.60		
Sep 2017	ZAUS	Future	3,700	14.6965	14.8267	14.7530	14.7443	1,500	22,121,850.00		
Dec 2017	ZAUS	Future	670	15.0247	15.1551	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.3695	15.4990	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.7144	15.8428	0.0000	0.0000	0	0.00		
			<u>682,843</u>					<u>148,486.00</u>	<u>2,110,565,189.10</u>	<u>122,201,477.00</u>	<u>1,366,577,690,670.70</u>
Option											
Dec 2016	ZAUS	11.80 Put	250	16.0471	12.5322	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	55.2428	40.3608	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	77.7686	53.2395	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.00 Put	152,170	125.7482	90.8281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	182.8319	137.5875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	834.1898	908.3394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	222.3898	169.2394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	225.9659	172.0843	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,686	283.8427	220.9531	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	625.1294	679.2564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	373.3294	300.1564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	397.8668	322.2198	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	407.9210	331.2974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	485.4582	524.9357	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	533.6582	445.8357	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	465.5124	502.2404	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	453.9127	489.0238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	450.1062	484.6822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	594.5295	501.2758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	607.0647	513.0619	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	417.1682	448.2866	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	658.3643	561.4813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	691.3386	592.7569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	724.9941	624.7849	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	745.5046	644.3511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	364.1932	390.0316	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	829.8222	725.1565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	317.7846	339.0719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	865.9846	759.9719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	962.6459	853.4342	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	985.4631	875.5775	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	270.2553	287.0263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1016.1596	905.4208	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1094.2667	981.5539	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	233.8236	247.2760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	6,805	207.6600	218.7420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1255.8600	1139.6420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,000	190.8702	200.4819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	175.5156	183.8225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1423.7156	1304.7225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1432.2549	1313.1393	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	164.1880	171.5592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	148.3434	154.7875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1596.5434	1475.6875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	138.4101	144.5998	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 2016	ZAUS	15.50 Put	69,895	1684.2371	1563.0686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1746.2634	1624.4621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1844.7120	1722.0220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1953.3627	1829.8357	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	1,500	100.7874	104.2486	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	88.7997	91.4378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2136.9997	2012.3378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	80.9924	83.1253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	68.6530	70.0428	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2578.4712	2452.1019	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2635.6272	2509.1115	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	56.5127	57.2518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2788.7511	2661.9055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	47.4939	47.7815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	42.7819	42.6327	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	41.2344	40.7284	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	40.0430	39.2688	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	30.3429	27.6050	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	28.1372	25.0238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	25.2680	21.7172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	24.7707	21.1508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	20.2804	16.1450	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	19.5325	15.3324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	19.0529	14.8158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	18.8191	14.5643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	8.1098	6.2139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	7.3159	5.5556	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	7.1498	5.4185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	6.0126	4.4879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	5.3521	3.9539	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	3.1431	2.2135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	2.9601	2.0732	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	2.7540	1.9161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	2.3249	1.5926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	1.9844	1.3396	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	1.7992	1.2036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	1.5143	0.9968	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	1.4059	0.9190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.7139	0.4375	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.4621	0.2715	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.4277	0.2494	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	66.7421	52.8463	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	13.00 Put	91,132	213.2324	172.5662	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	674.2189	589.5442	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	855.7994	761.2528	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1021.7736	920.8576	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1450.1689	1337.7833	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1553.1634	1438.9978	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1830.6965	1713.9373	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1863.8144	1747.1586	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	295.6011	306.0552	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	234.8787	241.7255	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2745.6150	2621.7931	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	138.4824	138.4710	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	98.2284	96.9076	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	97.9701	96.6417	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	68.4442	71.2271	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	53.2228	55.2401	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	12.8972	13.1444	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	588.2651	515.4410	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	607.8663	533.0460	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	732.3193	650.3858	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	770.7694	686.8549	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	798.8056	713.5117	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1209.6099	1109.3423	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1649.2558	1538.4859	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	533.8458	549.6388	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1866.7458	1752.7388	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	517.4815	532.4501	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	469.8870	484.1812	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	440.7661	453.6042	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	366.8947	376.2148	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	236.3975	236.8962	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	211.1393	210.8007	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	132.6237	139.3680	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	246.5679	200.5032	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	600.6218	534.8200	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	613.9752	554.3355	0.0000	0.0000	0	0.00
			<u>1,800,959</u>					<u>0.00</u>	<u>0.00</u>
Total			2,483,802					148,486.00	2,110,565,189.10
								151,077,535.00	1,366,577,690,670.70

<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		3,353,237				238,000.00	4,038,147,472.20	201,396,614	1,891,808,860,439.60
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