



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
Future												
Dec 2016	CAGZ	Future	20,000	484.9200	535.8347	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												
Nov 2016	DACR	Future	435	2.0749	2.0674	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												
Oct 2016	DAEU	Future	34	15.2398	15.2268	0.0000	0.0000	0	0.00			
Nov 2016	DAEU	Future	500	15.3532	15.3380	0.0000	0.0000	0	0.00			
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104 961.00</u>	<u>1 331 569 871.00</u>	
		Total	534					0.00	0.00	394 561.00	1 331 569 871.00	
Future												
Oct 2016	DAGB	Future	85	17.0536	17.0797	0.0000	0.0000	0	0.00			
Apr 2017	DAGB	Future	73	17.7285	17.7503	0.0000	0.0000	0	0.00			
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>50 720.00</u>	<u>830 307 812.10</u>	
		Total	158					0.00	0.00	241 833.00	830 307 812.10	
Future												
Oct 2016	DAUS	Future	2,627	13.9465	13.8881	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	Future	3,640	13.9493	13.8908	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	Future	0	13.9632	13.9044	0.0000	0.0000	5,300	74,036,760.00			
Nov 2016	DAUS	Future	288	13.9771	13.9179	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	Future	700	13.9854	13.9261	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	Future	2,120	13.9994	13.9396	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	Future	1,000	14.0021	13.9423	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	Future	1,123	14.0356	13.9749	0.0000	0.0000	0	0.00			

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Dec 2016	DAUS	Future	250	14.0773	14.0158	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.0801	14.0185	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	68	14.0829	14.0212	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	14.0996	14.0376	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	790	14.1219	14.0593	0.0000	0.0000	0	0.00
			<u>13,577</u>					<u>5,300.00</u>	<u>74,036,760.00</u>
									<u>4 408 019.00</u>
									<u>49 172 301 357.50</u>
Option									
Oct 2016	DAUS	13.87 Put	10,000	36.3616	87.4015	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	10.8368	20.2475	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	19.2068	35.3531	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.0000	0.0754	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	23.8941	32.9459	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.1793	0.0285	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.1499	0.0229	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	6.2474	10.5024	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	354.3754	417.5361	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	3.8039	5.5126	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1116.3396	1175.9902	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	0.1623	0.3286	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	59.4073	94.8131	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	303.1568	291.3913	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	156.7499	220.1607	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1010.6933	1076.1155	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	2.8392	3.6686	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	504.0480	479.0591	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	406.7255	388.1455	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	377.1556	360.5876	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	273.4295	265.2435	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	232.5781	227.2884	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	214.1580	210.1250	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	181.0528	179.1695	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	139.8583	140.3645	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	67.7176	71.0291	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	58.6583	74.5616	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1621.4898	1681.8358	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	3.1440	2.8213	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	3.3201	3.9317	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	136.7287	162.6052	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.3062	0.2628	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	889.8279	943.1554	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	428.6610	468.9140	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	113.3469	111.5432	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	14.28 Call	5,000	513.9027	497.8520	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	523.1599	567.3180	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	169.2844	166.5592	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	535.8598	577.0347	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	213.3404	212.4579	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	621.7448	665.2645	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	280.5241	278.5307	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	597.1935	638.5954	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	298.2832	299.6332	0.0000	0.0000	0	0.00	
			<u>435,215</u>					<u>0.00</u>	<u>0.00</u>	<u>10 033 587.00</u>
	Total		448,792					5,300.00	74,036,760.00	14 441 606.00
										49 172 301 357.50
Future										
Dec 2016	EUUS	Future	152	1.0948	1.0984	0.0000	0.0000	8,355	91,829,407.00	
			<u>152</u>					<u>8,355.00</u>	<u>91,829,407.00</u>	<u>338 302.00</u>
	Total		152					8,355.00	91,829,407.00	338 302.00
										3 828 756 301.00
Future										
Dec 2016	ZAAD	Future	11,869	10.7404	10.7648	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,450	10.8978	10.9207	10.8969	10.8969	50	544,845.00	
Jun 2017	ZAAD	Future	91	11.0812	11.1029	0.0000	0.0000	0	0.00	
			<u>15,410</u>					<u>50.00</u>	<u>544,845.00</u>	<u>2 984 052.00</u>
	Total		15,410					50.00	544,845.00	3 016 429.00
										24 879 742 212.60
Future										
Dec 2016	ZACA	Future	5,806	10.6717	10.7855	0.0000	0.0000	0	0.00	
			<u>5,806</u>					<u>0.00</u>	<u>0.00</u>	<u>67 874.00</u>
	Total		5,806					0.00	0.00	67 874.00
										634 753 582.70
Future										
Dec 2016	ZACR	Future	10	2.0807	2.0723	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 754.00</u>
	Total		10					0.00	0.00	109 754.00
										2 502 692 756.00
Future										
Dec 2016	ZAEU	Future	52,599	15.4302	15.4135	15.3950	15.3950	135	2,092,222.00	
Mar 2017	ZAEU	Future	8,000	15.7475	15.7294	15.7800	15.6980	118	1,857,038.00	
Jun 2017	ZAEU	Future	77,642	16.1199	16.1004	0.0000	0.0000	21	338,520.00	
			<u>138,241</u>					<u>274.00</u>	<u>4,287,780.00</u>	<u>9 604 326.00</u>
										132 571 216 956.10
Option										
Dec 2016	ZAEU	16.50 Call	450	161.1028	174.9149	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	16.90 Put	2,961	1578.6340	1606.9824	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.6812	0.7471	0.0000	0.0000	0	0.00	
			6,372					0.00	0.00	4 783 691.00
		Total	144,613					274.00	4,287,780.00	14 388 017.00
										132 571 216 956.10
Future										
Dec 2016	ZAFR	Future	2,011	14.2524	14.2222	0.0000	0.0000	0	0.00	
			2,011					0.00	0.00	564 355.00
		Total	2,011					0.00	0.00	5 893 776 632.70
Future										
Dec 2016	ZAGB	Future	52,931	17.2483	17.2707	17.3087	17.2000	132	2,278,547.00	
Mar 2017	ZAGB	Future	5,767	17.5655	17.5864	17.5835	17.5835	8	140,668.00	
Jun 2017	ZAGB	Future	19,955	17.9336	17.9553	0.0000	0.0000	0	0.00	
			78,653					140.00	2,419,215.00	6 894 231.00
										113 388 042 116.50
Option										
Dec 2016	ZAGB	16.76 Put	1,050	339.9817	347.3022	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	511.7344	517.7930	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	604.5091	609.5988	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	925.4193	926.5119	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	1069.9116	1069.2084	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	93.8537	106.6348	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4185.6544	4167.1930	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	4.9501	4.7846	0.0000	0.0000	0	0.00	
			18,555					0.00	0.00	1 746 451.00
		Total	97,208					140.00	2,419,215.00	8 640 682.00
										113 388 042 116.50
Future										
Dec 2016	ZAHK	Future	7,100	1.8177	1.8100	0.0000	0.0000	0	0.00	
			7,100					0.00	0.00	36 867.00
		Total	7,100					0.00	0.00	701 835 016.00
Future										
Dec 2016	ZAJY	Future	13,577	0.1358	0.1360	0.0000	0.0000	0	0.00	
			13,577					0.00	0.00	876 144.00
		Total	13,577					0.00	0.00	9 691 114 731.70
Future										
Dec 2016	ZAKS	Future	1,382	0.1376	0.1370	0.0000	0.0000	0	0.00	
			1,382					0.00	0.00	24 363.00
		Total	1,382					0.00	0.00	336 346 550.00

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Future											
Dec 2016	ZASD	Future	165	10.1244	10.1213	0.0000	0.0000	0	0.00		
			<u>165</u>					<u>0.00</u>	<u>0.00</u>	<u>8 430.00</u>	<u>86 147 692.40</u>
		Total	165					0.00	0.00	8 430.00	86 147 692.40
Future											
Dec 2016	ZAUM	Future	389	14.0940	14.0321	0.0000	0.0000	8	11,234,000.00		
Mar 2017	ZAUM	Future	91	14.3275	14.2639	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	51	14.6005	14.5358	0.0000	0.0000	0	0.00		
			<u>531</u>					<u>8.00</u>	<u>11,234,000.00</u>	<u>132 863.00</u>	<u>150 167 568 810.00</u>
		Total	531					8.00	11,234,000.00	137 386.00	150 167 568 810.00
Future											
Dec 2016	ZAUS	Future	415,950	14.0940	14.0321	14.1029	14.0069	39,492	555,743,091.70		
Mar 2017	ZAUS	Future	104,862	14.3275	14.2639	14.3374	14.2767	259	3,706,591.40		
Jun 2017	ZAUS	Future	150,541	14.6005	14.5358	14.5375	14.5375	10	145,375.00		
Sep 2017	ZAUS	Future	4,150	14.8551	14.7891	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.1607	15.0962	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.4991	15.4363	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.8376	15.7763	0.0000	0.0000	0	0.00		
			<u>676,313</u>					<u>39,761.00</u>	<u>559,595,058.10</u>	<u>123 612 572.00</u>	<u>1 386 711 191 626.40</u>
Option											
Dec 2016	ZAUS	11.80 Put	250	10.5567	12.1605	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	35.1116	41.4815	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	46.5833	56.7403	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	151,550	80.0004	94.6107	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	122.2614	141.4054	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	905.2305	865.1209	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	151.2305	173.0209	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	153.8464	175.8638	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	26,886	199.2685	226.1157	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.65 Put	3,000	253.9288	284.5560	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	667.9995	637.9688	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	2,000	273.9995	305.8688	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	294.9982	328.0953	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	303.6568	337.2404	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Call	23,450	507.7771	484.8141	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Put	88,460	413.7771	452.7141	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.05 Call	300	484.2379	462.3666	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.08 Call	5,000	470.5356	449.8885	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.09 Call	1,200	466.0359	445.7969	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	14.10 Put	2,800	467.5731	509.6363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	479.1446	521.6191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	428.6743	410.4424	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	420.7851	402.9418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	526.7851	570.8418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	557.6356	602.6320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	4,135	589.2853	635.1846	0.0000	0.0000	2,060	0.00
Dec 2016	ZAUS	14.33 Put	5,000	608.6474	655.0730	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	369.1641	353.8616	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	648.1916	695.6285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	348.8872	334.5872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	688.7921	737.1885	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,400	317.4041	304.6595	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	57,649	723.4041	772.5595	0.0000	0.0000	40,000	0.00
Dec 2016	ZAUS	14.51 Put	1,000	730.4098	779.7129	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	288.6449	277.3197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	816.5209	867.4941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	838.6198	889.9798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	264.9345	254.7719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	868.4217	920.2796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	944.5433	997.5662	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	234.0253	225.3756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	225.2437	217.0329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	197.0364	190.2254	0.0000	0.0000	1,030	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1103.0364	1158.1254	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	179.1123	173.1738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	162.8602	157.7012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1268.8602	1325.6012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1277.3205	1334.1356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	150.9651	146.3666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	134.8037	130.9501	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1440.8037	1498.8501	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	125.0529	121.4941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1528.7344	1587.0853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1590.6285	1649.3613	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1688.9877	1748.2572	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1797.6804	1857.4544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	87.3603	85.4216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,756	75.6381	74.1951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1981.6381	2042.0951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	68.1093	66.9693	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	56.3989	55.7032	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	16.47 Put	1,365	2424.5973	2486.0743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2481.9818	2543.5454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	45.1445	44.8353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2635.7320	2697.4900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	36.9634	36.9018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	32.4990	32.5911	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	30.4989	31.1507	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	28.9800	30.0482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	17.4090	21.2901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	15.0221	19.3628	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	12.0881	16.8985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	11.6015	16.4769	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	7.5370	12.7514	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	6.9241	12.1468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	6.5419	11.7618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	6.3583	11.5748	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	2.0144	4.6112	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1.7513	4.0980	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1.6974	3.9915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	1.3409	3.2726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	1.1442	2.8636	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.5525	1.5535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.5089	1.4500	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.4609	1.3344	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.3653	1.0980	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.2938	0.9149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.2567	0.8172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.2024	0.6699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.1827	0.6149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0716	0.2811	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0391	0.1699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0351	0.1554	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	50.6659	62.6184	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	171.8057	193.5090	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	582.4375	626.2398	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	692.9871	739.9236	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	752.0602	800.5924	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	910.0637	961.4396	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1323.2822	1380.1021	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1423.7814	1481.4284	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	366.0961	360.8226	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1697.0659	1756.4642	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	15.74 Put	3,200	1730.1126	1789.2532	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	307.4976	302.6551	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	242.0647	239.0714	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2603.0518	2665.2120	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	136.3636	137.6568	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	95.2061	96.1135	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	94.9444	95.8481	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	71.3087	69.2631	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	55.2606	53.7048	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	13.0846	12.7746	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	534.5308	572.7847	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	552.2789	591.7707	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	669.5142	712.4100	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	705.8813	749.7135	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	732.4397	776.9340	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1124.7572	1176.3544	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1548.0527	1604.4527	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	579.9111	573.0746	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1759.4111	1817.2746	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	561.9014	555.4333	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	511.3165	505.4571	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	479.4953	474.3296	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	398.5969	395.0923	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	251.3523	251.2564	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	223.4237	223.5308	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	148.6024	145.0384	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	214.6965	238.7594	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	10,000	284.5939	0.0000	0.0000	0.0000	10,000	0.00
Sep 2017	ZAUS	13.75 Put	2,000	552.4142	589.1159	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	556.5044	593.3448	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	766.8416	811.2455	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	819.6966	865.2165	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	679.1858	672.4637	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	599.0679	593.8879	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	558.3684	553.9330	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	10,000	426.3095	0.0000	0.0000	0.0000	20,000	0.00
Jun 2018	ZAUS	13.64 Put	70,530	582.9688	605.2059	0.0000	0.0000	0	0.00
			<u>2,052,390</u>					<u>73,090.00</u>	<u>0.00</u>
									<u>29 758 784.00</u>
			Total	2,728,703				112,851.00	559,595,058.10
									153 371 356.00
									1 386 711 191 626.40

<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		3,486,587				126,978.00	743 947 065.10	204,620,211	1,919,617,590,408.60
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