



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	430.3659	484.9200	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>
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	<b>20 000.00</b>	<b>7 214 600.00</b>
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0771	2.0749	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>
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	<b>435.00</b>	<b>9 090 195.00</b>
<b>Future</b>											
Oct 2016	DAEU	Future	34	15.2465	15.2398	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.3635	15.3532	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>
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	<b>394 561.00</b>	<b>1 331 569 871.00</b>
<b>Future</b>											
Oct 2016	DAGB	Future	85	17.1103	17.0536	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.7943	17.7285	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>
		<b>Total</b>	<b>158</b>					<b>0.00</b>	<b>0.00</b>	<b>241 833.00</b>	<b>830 307 812.10</b>
<b>Future</b>											
Oct 2016	DAUS	Future	2,627	14.0159	13.9465	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	14.0189	13.9493	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	14.0482	13.9771	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	14.0569	13.9854	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	14.0714	13.9994	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	14.0743	14.0021	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,123	14.1089	14.0356	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.1516	14.0773	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	DAUS	Future	251	14.1545	14.0801	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	82	14.1573	14.0829	0.0000	0.0000	14	198,020.20		
Dec 2016	DAUS	Future	720	14.1744	14.0996	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.1971	14.1219	0.0000	0.0000	0	0.00		
			<u>13,591</u>					<u>14.00</u>	<u>198,020.20</u>	<u>4 408 033.00</u>	<u>49 172 499 377.70</u>

**Option**

Oct 2016	DAUS	13.40 Put	55,000	0.6820	10.8368	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	1.8316	19.2068	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	16.9230	23.8941	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.3405	0.1793	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.2883	0.1499	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	7.6430	6.2474	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	293.2040	354.3754	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	5.6254	3.8039	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1048.4826	1116.3396	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	0.2116	0.1623	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	39.6905	59.4073	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	345.8282	303.1568	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	115.9622	156.7499	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	934.7558	1010.6933	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	1.9950	2.8392	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	539.7672	504.0480	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	433.7617	406.7255	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	401.3786	377.1556	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	287.3556	273.4295	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	241.0572	232.5781	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	220.8540	214.1580	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	184.6991	181.0528	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	140.1185	139.8583	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	64.4020	67.7176	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	44.1629	58.6583	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1548.7038	1621.4898	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	2.7588	3.1440	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	2.7675	3.3201	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	113.3275	136.7287	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.3210	0.3062	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	828.7593	889.8279	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	389.8948	428.6610	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	117.2212	113.3469	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	540.3489	513.9027	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	480.0738	523.1599	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jan 2017	DAUS	15.89 Call	1,000	175.1162	169.2844	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	499.2133	535.8598	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	216.8790	213.3404	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	582.7943	621.7448	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	285.7265	280.5241	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	563.0273	597.1935	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	296.3765	298.2832	0.0000	0.0000	0	0.00	
			425,215					0.00	0.00	10 033 587.00
		<b>Total</b>	<b>438,806</b>					<b>14.00</b>	<b>198,020.20</b>	14 441 620.00
										49 172 499 377.70
<b>Future</b>										
Dec 2016	EUUS	Future	152	1.0899	1.0948	0.0000	0.0000	0	0.00	
			152					0.00	0.00	338 302.00
		<b>Total</b>	<b>152</b>					<b>0.00</b>	<b>0.00</b>	3 828 756 301.00
<b>Future</b>										
Dec 2016	ZAAD	Future	11,869	10.7611	10.7404	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,450	10.9182	10.8978	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	11.1032	11.0812	0.0000	0.0000	0	0.00	
			15,410					0.00	0.00	2 984 052.00
		<b>Total</b>	<b>15,410</b>					<b>0.00</b>	<b>0.00</b>	24 879 742 212.60
<b>Future</b>										
Dec 2016	ZACA	Future	5,806	10.6321	10.6717	0.0000	0.0000	0	0.00	
			5,806					0.00	0.00	67 874.00
		<b>Total</b>	<b>5,806</b>					<b>0.00</b>	<b>0.00</b>	634 753 582.70
<b>Future</b>										
Dec 2016	ZACR	Future	10	2.0828	2.0807	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109 754.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	2 502 692 756.00
<b>Future</b>										
Dec 2016	ZAEU	Future	52,579	15.4418	15.4302	15.5250	15.4900	6,420	100,246,150.00	
Mar 2017	ZAEU	Future	8,000	15.7591	15.7475	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,642	16.1340	16.1199	0.0000	0.0000	0	0.00	
			138,221					6,420.00	100,246,150.00	9 610 746.00
										132 671 463 106.10
<b>Option</b>										
Dec 2016	ZAEU	16.50 Call	450	157.4302	161.1028	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1563.3892	1578.6340	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.6578	0.6812	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			6,372					0.00	0.00	4 783 691.00	0.00
		<b>Total</b>	<b>144,593</b>					<b>6,420.00</b>	<b>100,246,150.00</b>	14 394 437.00	132 671 463 106.10
<b>Future</b>											
	Dec 2016 ZAFR	Future	2,011	14.2725	14.2524	0.0000	0.0000	0	0.00		
			2,011					0.00	0.00	564 355.00	5 893 776 632.70
		<b>Total</b>	<b>2,011</b>					<b>0.00</b>	<b>0.00</b>	564 355.00	5 893 776 632.70
<b>Future</b>											
	Dec 2016 ZAGB	Future	52,931	17.3119	17.2483	17.3900	17.2972	32	555,596.00		
	Mar 2017 ZAGB	Future	5,767	17.6299	17.5655	17.7002	17.7002	1	17,700.20		
	Jun 2017 ZAGB	Future	19,955	18.0036	17.9336	18.0050	18.0050	56	1,008,280.00		
			78,653					89.00	1,581,576.20	6 894 320.00	113 389 623 692.70
<b>Option</b>											
	Dec 2016 ZAGB	16.76 Put	1,050	320.3415	339.9817	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.13 Put	4,885	485.5280	511.7344	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.30 Put	525	574.6907	604.5091	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.80 Put	800	887.0928	925.4193	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	18.00 Put	1,000	1028.5580	1069.9116	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	19.39 Call	525	103.3556	93.8537	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	21.41 Put	4,885	4123.1600	4185.6544	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	24.46 Call	4,885	5.0686	4.9501	0.0000	0.0000	0	0.00		
			18,555					0.00	0.00	1 746 451.00	0.00
		<b>Total</b>	<b>97,208</b>					<b>89.00</b>	<b>1,581,576.20</b>	8 640 771.00	113 389 623 692.70
<b>Future</b>											
	Dec 2016 ZAHK	Future	7,100	1.8275	1.8177	0.0000	0.0000	0	0.00		
			7,100					0.00	0.00	36 867.00	701 835 016.00
		<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	36 867.00	701 835 016.00
<b>Future</b>											
	Dec 2016 ZAJY	Future	13,577	0.1367	0.1358	0.0000	0.0000	0	0.00		
			13,577					0.00	0.00	876 144.00	9 691 114 731.70
		<b>Total</b>	<b>13,577</b>					<b>0.00</b>	<b>0.00</b>	876 144.00	9 691 114 731.70
<b>Future</b>											
	Dec 2016 ZAKS	Future	1,382	0.1383	0.1376	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	24 363.00	336 346 550.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	24 363.00	336 346 550.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZASD	Future	165	10.1559	10.1244	0.0000	0.0000	0	0.00	
			165					0.00	0.00	8 430.00
		<b>Total</b>	<b>165</b>					<b>0.00</b>	<b>0.00</b>	<b>8 430.00</b>
										86 147 692.40
<b>Future</b>										
Dec 2016	ZAUM	Future	384	14.1687	14.0940	14.1722	14.1321	10	14,188,950.00	
Mar 2017	ZAUM	Future	91	14.4026	14.3275	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	51	14.6790	14.6005	0.0000	0.0000	0	0.00	
			526					10.00	14,188,950.00	132 873.00
		<b>Total</b>	<b>526</b>					<b>10.00</b>	<b>14,188,950.00</b>	<b>137 396.00</b>
										150 181 757 760.00
<b>Future</b>										
Dec 2016	ZAUS	Future	419,644	14.1687	14.0940	14.2398	14.1249	38,031	538,673,136.40	
Mar 2017	ZAUS	Future	104,837	14.4026	14.3275	14.4329	14.3747	214	3,083,043.40	
Jun 2017	ZAUS	Future	150,546	14.6790	14.6005	14.7100	14.6800	313	4,602,576.10	
Sep 2017	ZAUS	Future	4,150	14.9344	14.8551	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	670	15.2370	15.1607	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.5731	15.4991	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.9091	15.8376	0.0000	0.0000	0	0.00	
			679,987					38,558.00	546,358,755.90	123 651 130.00
										1 387 257 550 382.30
<b>Option</b>										
Dec 2016	ZAUS	11.80 Put	250	8.9634	10.5567	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.59 Put	2,800	30.9815	35.1116	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.75 Put	25,850	39.7009	46.5833	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.00 Put	151,550	68.9590	80.0004	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.22 Put	725	106.5428	122.2614	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Call	2,800	961.2839	905.2305	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Put	7,800	132.5839	151.2305	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.35 Put	4,500	134.9449	153.8464	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	26,886	175.1464	199.2685	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.65 Put	3,000	225.1214	253.9288	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Call	1,230	712.2977	667.9995	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Put	2,000	243.5977	273.9995	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.75 Put	12,000	262.9932	294.9982	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.77 Put	19,800	271.0087	303.6568	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.00 Call	23,450	542.4817	507.7771	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.00 Put	88,460	373.7817	413.7771	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.05 Call	300	517.3783	484.2379	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.08 Call	5,000	502.7480	470.5356	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.09 Call	1,200	497.9417	466.0359	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.10 Put	2,800	424.4710	467.5731	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.12 Put	800	435.0358	479.1446	0.0000	0.0000	0	0.00	

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Dec 2016	ZAUS	14.18 Call	4,200	456.9246	428.6743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	448.4808	420.7851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	479.7808	526.7851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	509.2694	557.6356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	4,135	539.5953	589.2853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	558.1820	608.6474	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	393.1435	369.1641	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	596.2213	648.1916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	371.3692	348.8872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	635.3737	688.7921	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,400	337.5247	317.4041	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	57,649	668.8247	723.4041	0.0000	0.0000	42,400	0.00
Dec 2016	ZAUS	14.51 Put	1,000	675.6011	730.4098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	306.5716	288.6449	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	759.1193	816.5209	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	780.6071	838.6198	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	281.0278	264.9345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	809.6175	868.4217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	883.8773	944.5433	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	247.7138	234.0253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	238.2782	225.2437	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	208.1350	197.0364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1039.4350	1103.0364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	188.9832	179.1123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	171.6260	162.8602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1202.9260	1268.8602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1211.2829	1277.3205	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	158.9274	150.9651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	141.6844	134.8037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1372.9844	1440.8037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	131.2882	125.0529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1460.1173	1528.7344	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1521.7500	1590.6285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1619.3812	1688.9877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1727.3760	1797.6804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	91.4923	87.3603	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,756	79.0671	75.6381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1910.3671	1981.6381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	71.0961	68.1093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	58.7179	56.3989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2351.7880	2424.5973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2409.0322	2481.9818	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	16.55 Call	500	46.8506	45.1445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2562.4559	2635.7320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	38.2469	36.9634	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	33.6881	32.4990	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	32.2093	30.4989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	31.0775	28.9800	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	21.3426	17.4090	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	19.2302	15.0221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	16.5498	12.0881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	16.0937	11.6015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	12.1064	7.5370	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	11.4674	6.9241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	11.0620	6.5419	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	10.8651	6.3583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	4.4210	2.0144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	3.9116	1.7513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	3.8062	1.6974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	3.0972	1.3409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	2.6961	1.1442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	1.4277	0.5525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	1.3287	0.5089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	1.2187	0.4609	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.9948	0.3653	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.8226	0.2938	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.7313	0.2567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.5944	0.2024	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.5436	0.1827	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.2402	0.0716	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.1420	0.0391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.1293	0.0351	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	47.5937	50.6659	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	155.7960	171.8057	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	541.7552	582.4375	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	647.9387	692.9871	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	704.6067	752.0602	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	858.0354	910.0637	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1262.3934	1323.2822	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1361.4181	1423.7814	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	377.5754	366.0961	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1631.3849	1697.0659	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1664.0891	1730.1126	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	316.0867	307.4976	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	16.22 Call	45,132	248.3584	242.0647	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2531.6965	2603.0518	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	17.31 Call	46,000	136.3761	136.3636	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	93.9173	95.2061	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	93.6492	94.9444	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	71.3220	71.3087	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	55.0690	55.2606	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	12.7404	13.0846	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	503.2594	534.5308	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	519.5143	552.2789	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	630.8330	669.5142	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	665.7800	705.8813	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	691.3316	732.4397	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1071.6560	1124.7572	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1485.9613	1548.0527	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	593.1332	579.9111	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1694.1332	1759.4111	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	574.2901	561.9014	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	521.8291	511.3165	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	488.7276	479.4953	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	404.6192	398.5969	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	249.1794	251.3523	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	220.0476	223.4237	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	146.6465	148.6024	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	203.8013	214.6965	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	10,000	269.0407	284.5939	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	525.3453	552.4142	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	529.2505	556.5044	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	727.9496	766.8416	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	778.8361	819.6966	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	688.6677	679.1858	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	605.4295	599.0679	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	562.9958	558.3684	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	421.6768	426.3095	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	570.1932	582.9688	0.0000	0.0000	0	0.00		
			<u>2,052,390</u>					<u>42,400.00</u>	<u>0.00</u>	<u>29 801 184.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,732,377</b>					<b>80,958.00</b>	<b>546,358,755.90</b>	<b>153 452 314.00</b>	<b>1 387 257 550 382.30</b>



<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

3,480,250

87,491.00

662 573 452.30

204,707,702

1,920,280,163,860.90