



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	517.8714	486.0551	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	20,000.00	7,214,600.00
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	20,000.00	7,214,600.00
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0487	2.0578	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9,090,195.00
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	435.00	9,090,195.00
<b>Future</b>											
Oct 2016	DAEU	Future	34	15.0387	15.1400	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.1506	15.2533	0.0000	0.0000	0	0.00		
			534					0.00	0.00	104,961.00	1,331,569,871.00
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394,561.00	1,331,569,871.00
<b>Future</b>											
Oct 2016	DAGB	Future	85	16.7779	16.9732	0.0000	0.0000	2	33,787.80		
Apr 2017	DAGB	Future	73	17.4375	17.6445	0.0000	0.0000	0	0.00		
			158					2.00	33,787.80	50,763.00	831,037,636.40
		<b>Total</b>	<b>158</b>					<b>2.00</b>	<b>33,787.80</b>	241,876.00	831,037,636.40
<b>Future</b>											
Oct 2016	DAUS	Future	2,627	13.8511	13.9079	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.8511	13.9108	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	13.8791	13.9389	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	13.8874	13.9473	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.9011	13.9612	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.9038	13.9639	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,123	13.9367	13.9973	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	13.9775	14.0384	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	13.9803	14.0412	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	82	13.9830	14.0439	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	13.9993	14.0604	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	790	14.0211	14.0823	0.0000	0.0000	0	0.00
Jan 2017	DAUS	Future	70	14.0886	14.0670	0.0000	0.0000	70	984,690.00
Apr 2017	DAUS	Future	70	14.3285	14.3125	0.0000	0.0000	70	1,001,875.00
Jul 2017	DAUS	Future	70	14.5797	14.5605	0.0000	0.0000	70	1,019,235.00
Oct 2017	DAUS	Future	334	14.6059	14.8135	0.0000	0.0000	334	4,947,709.00
			<u>14,135</u>					<u>544.00</u>	<u>7,953,509.00</u>
									<u>4,408,577.00</u>
									<u>49,180,452,886.70</u>

Option

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	3.3750	11.5738	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.0000	0.0068	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.0000	0.0053	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	3.3194	7.9539	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	411.0149	370.1719	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	0.4297	3.3435	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1209.1638	1154.7321	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	0.0381	0.1577	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	55.3457	50.7969	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	203.2984	253.7598	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	164.6418	146.4737	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1083.0702	1031.9101	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	0.5969	1.3612	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	389.7165	447.4848	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	295.6856	349.8086	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	267.9343	320.5325	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	177.7165	221.2746	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	144.0363	183.0668	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	129.3960	166.1614	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	104.0505	136.3747	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	74.4823	100.5870	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	28.0772	41.0839	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	51.1158	50.4985	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1705.9013	1650.5484	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	1.5354	2.1074	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	2.4500	2.5266	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	142.2332	134.4248	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.3198	0.1238	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	211.0515	0.0000	0.0000	0.0000	7,000	0.00
Dec 2016	DAUS	14.35 Call	7,000	239.5402	0.0000	0.0000	0.0000	14,000	0.00
Dec 2016	DAUS	14.75 Put	5,000	944.9330	903.6315	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	13.95 Put	2,000	456.3463	433.7342	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	91.4229	100.4333	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.28 Call	5,000	450.9103	482.3562	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	555.1984	530.3873	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	140.9224	153.3301	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	568.0541	544.4695	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	189.6990	198.8799	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	656.9424	630.9567	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	251.9722	262.9561	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	630.0220	604.7667	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	276.7960	283.7346	0.0000	0.0000	0	0.00	
			<u>379,215</u>					<u>21,000.00</u>	<u>0.00</u>	<u>10,054,587.00</u>
		<b>Total</b>	<b>393,350</b>					<b>21,544.00</b>	<b>7,953,509.00</b>	14,463,164.00
										49,180,452,886.70
<b>Future</b>										
Dec 2016	EUUS	Future	72	1.0881	1.0907	1.0929	1.0912	150	1,638,500.00	
			<u>72</u>					<u>150.00</u>	<u>1,638,500.00</u>	<u>338,482.00</u>
		<b>Total</b>	<b>72</b>					<b>150.00</b>	<b>1,638,500.00</b>	3,830,722,941.00
<b>Future</b>										
Dec 2016	GBUS	Future	0	1.2125	1.2215	1.2259	1.2239	100	1,224,900.00	
			<u>0</u>					<u>100.00</u>	<u>1,224,900.00</u>	<u>102.00</u>
		<b>Total</b>	<b>0</b>					<b>100.00</b>	<b>1,224,900.00</b>	1,251,453.00
<b>Future</b>										
Dec 2016	ZAAD	Future	11,869	10.6633	10.6689	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,439	10.8167	10.8225	10.8125	10.8125	31	335,050.00	
Jun 2017	ZAAD	Future	91	10.9976	11.0051	0.0000	0.0000	0	0.00	
			<u>15,399</u>					<u>31.00</u>	<u>335,050.00</u>	<u>2,985,799.00</u>
		<b>Total</b>	<b>15,399</b>					<b>31.00</b>	<b>335,050.00</b>	24,898,453,391.80
<b>Future</b>										
Dec 2016	ZACA	Future	5,806	10.4878	10.5293	0.0000	0.0000	0	0.00	
			<u>5,806</u>					<u>0.00</u>	<u>0.00</u>	<u>67,874.00</u>
		<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	2.0540	2.0631	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,754.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	2,502,692,756.00

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<b>Future</b>											
Dec 2016	ZAEU	Future	52,470	15.2262	15.3295	15.2779	15.2000	341	5,201,013.30		
Mar 2017	ZAEU	Future	8,424	15.5370	15.6426	0.0000	0.0000	824	12,795,560.00		
Jun 2017	ZAEU	Future	77,642	15.9031	16.0129	0.0000	0.0000	0	0.00		
			<u>138,536</u>					<u>1,165.00</u>	<u>17,996,573.30</u>	<u>9,613,050.00</u>	<u>132,707,023,319.90</u>
<b>Option</b>											
Dec 2016	ZAEU	16.50 Call	450	116.4860	133.7872	0.0000	0.0000	450	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	1750.0313	1659.4692	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	0.3940	0.4564	0.0000	0.0000	0	0.00		
			<u>6,372</u>					<u>450.00</u>	<u>0.00</u>	<u>4,784,141.00</u>	<u>0.00</u>
<b>Total</b>			<b>144,908</b>					<b>1,615.00</b>	<b>17,996,573.30</b>	<b>14,397,191.00</b>	<b>132,707,023,319.90</b>
<b>Future</b>											
Dec 2016	ZAFR	Future	2,011	14.0822	14.1851	0.0000	0.0000	0	0.00		
			<u>2,011</u>					<u>0.00</u>	<u>0.00</u>	<u>564,355.00</u>	<u>5,893,776,632.70</u>
<b>Total</b>			<b>2,011</b>					<b>0.00</b>	<b>0.00</b>	<b>564,355.00</b>	<b>5,893,776,632.70</b>
<b>Future</b>											
Dec 2016	ZAGB	Future	51,730	16.9671	17.1687	17.2064	16.9134	3,748	63,800,393.30		
Mar 2017	ZAGB	Future	7,774	17.2784	17.4831	17.4320	17.2800	2,040	35,276,652.00		
Jun 2017	ZAGB	Future	19,955	17.6407	17.8496	0.0000	0.0000	0	0.00		
			<u>79,459</u>					<u>5,788.00</u>	<u>99,077,045.30</u>	<u>6,900,699.00</u>	<u>113,498,875,025.20</u>
<b>Option</b>											
Dec 2016	ZAGB	16.76 Put	1,050	425.7083	358.2717	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	628.7903	537.3077	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.30 Put	525	736.6130	634.8912	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.40 Call	500	370.6923	464.8702	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.80 Put	800	1094.8153	966.3628	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.00 Put	1,000	1252.1904	1114.7836	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	19.39 Call	525	54.6567	77.4296	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	4462.7140	4263.1755	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	2.1200	3.6948	0.0000	0.0000	0	0.00		
			<u>19,055</u>					<u>0.00</u>	<u>0.00</u>	<u>1,746,951.00</u>	<u>0.00</u>
<b>Total</b>			<b>98,514</b>					<b>5,788.00</b>	<b>99,077,045.30</b>	<b>8,647,650.00</b>	<b>113,498,875,025.20</b>
<b>Future</b>											
Dec 2016	ZAHK	Future	14,390	1.8048	1.8127	0.0000	0.0000	10,260	185,662,530.00		
			<u>14,390</u>					<u>10,260.00</u>	<u>185,662,530.00</u>	<u>47,127.00</u>	<u>887,497,546.00</u>
<b>Total</b>			<b>14,390</b>					<b>10,260.00</b>	<b>185,662,530.00</b>	<b>47,127.00</b>	<b>887,497,546.00</b>
<b>Future</b>											

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Dec 2016	ZAJY	Future	13,577	0.1340	0.1350	0.0000	0.0000	0	0.00		
			<u>13,577</u>					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	0.1367	0.1375	0.0000	0.0000	0	0.00		
			<u>1,382</u>					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
<b>Future</b>											
Dec 2016	ZASD	Future	165	10.0503	10.0866	0.0000	0.0000	0	0.00		
			<u>165</u>					0.00	0.00	8,430.00	86,147,692.40
		<b>Total</b>	<b>165</b>					<b>0.00</b>	<b>0.00</b>	8,430.00	86,147,692.40
<b>Future</b>											
Dec 2016	ZAUM	Future	379	13.9939	14.0549	13.9964	13.9964	5	6,998,200.00		
Mar 2017	ZAUM	Future	91	14.2221	14.2848	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	51	14.4913	14.5566	0.0000	0.0000	0	0.00		
			<u>521</u>					5.00	6,998,200.00	132,878.00	150,188,755,960.00
<b>Total</b>		<b>521</b>						<b>5.00</b>	<b>6,998,200.00</b>	137,401.00	150,188,755,960.00
<b>Future</b>											
Dec 2016	ZAUS	Future	424,549	13.9939	14.0549	14.0444	13.9443	61,266	858,230,246.80		
Mar 2017	ZAUS	Future	105,003	14.2221	14.2848	14.2537	14.1832	121	1,719,085.90		
Jun 2017	ZAUS	Future	151,223	14.4913	14.5566	14.5068	14.4600	170	2,462,676.00		
Sep 2017	ZAUS	Future	4,150	14.6021	14.8102	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	14.8355	15.1143	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.2366	15.4544	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.6377	15.7946	0.0000	0.0000	0	0.00		
			<u>685,735</u>					61,557.00	862,412,008.70	123,723,846.00	1,388,277,537,276.20
<b>Option</b>											
Dec 2016	ZAUS	11.80 Put	250	9.2633	9.3229	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	31.1606	31.2117	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	46.0753	43.7000	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	151,550	81.0911	76.5852	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	125.9668	118.7640	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	811.6301	862.8098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	157.7301	147.9098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	160.7395	150.5497	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.40 Put	3,000	176.3590	0.0000	0.0000	0.0000	5,142	0.00		
Dec 2016	ZAUS	13.50 Put	26,886	210.4784	197.3504	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.65 Put	0	268.9719	252.6205	0.0000	0.0000	6,000	0.00
Dec 2016	ZAUS	13.70 Call	1,230	584.3323	627.8577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	290.4323	272.9577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	312.8718	294.2521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	322.1203	303.0385	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,450	433.4012	469.8750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	439.5012	414.9750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	412.6270	446.8088	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	400.5959	434.0689	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	396.6556	429.8945	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	498.8503	470.8555	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	511.1442	482.6834	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	362.7457	393.8972	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	355.5806	386.2763	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	561.6806	531.3763	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	338.2397	367.8042	0.0000	0.0000	2,000	0.00
Dec 2016	ZAUS	14.25 Put	7,000	594.3397	562.9042	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	4,135	627.7890	595.2442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	648.2276	615.0266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	309.0007	336.5835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	689.9102	655.4211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	290.8585	317.1588	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	732.6224	696.8820	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,300	262.8726	287.1146	0.0000	0.0000	700	0.00
Dec 2016	ZAUS	14.50 Put	42,649	768.9726	732.2146	0.0000	0.0000	30,000	0.00
Dec 2016	ZAUS	14.51 Put	1,000	776.3219	739.3644	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	14.60 Call	20,000	237.5148	259.8053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	866.4908	827.2144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	889.5771	849.7478	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	216.7702	237.3961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	920.6796	880.1268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	999.7938	957.6822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	189.7686	208.3564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	182.1536	200.1557	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	157.8651	173.9329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1163.9651	1119.0329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	142.5728	157.3731	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	128.8111	142.4367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1334.9111	1287.5367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1343.6124	1296.1264	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	118.8051	131.5533	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	105.3091	116.8414	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	15.40 Put	31,590	1511.4091	1461.9414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	96.7842	107.8485	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1600.8651	1550.7518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1664.1330	1613.4170	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1764.5340	1712.9358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1875.2915	1822.8158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	65.6823	73.8657	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	56.2361	63.4763	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2062.3361	2008.5763	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	50.2273	56.8467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	40.9891	46.6177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2511.0161	2454.9648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2568.9969	2512.7140	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	32.2521	36.8949	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2724.2088	2667.3629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	26.0066	29.9064	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	22.0871	25.6754	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	20.7748	24.0644	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	19.7800	22.8444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	12.2222	13.6306	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	10.6625	11.7503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	8.7384	9.4491	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	8.4180	9.0682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	5.7194	5.9020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	5.3069	5.4262	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	5.0486	5.1296	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	4.9242	4.9873	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	1.5300	1.5156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1.3250	1.3098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1.2832	1.2678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	1.0071	0.9915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.8556	0.8403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.4051	0.3933	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.3723	0.3610	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.3363	0.3256	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.2649	0.2554	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.2118	0.2035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.1844	0.1768	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.1445	0.1380	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.1301	0.1240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0498	0.0467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0268	0.0249	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	21.30 Call	69,895	0.0240	0.0222	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	57.1367	52.8644	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	181.7345	173.6187	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	617.1344	591.2692	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	732.8647	703.1952	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	794.5984	763.4128	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	958.3316	923.5118	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1384.5284	1341.8135	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1487.4750	1443.3513	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	326.5443	343.9000	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1765.4587	1719.2043	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1798.6981	1752.5357	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	270.9800	287.0968	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	211.9103	224.7081	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2684.8476	2631.6728	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	120.6072	125.9124	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	84.3084	87.5242	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	84.0789	87.2820	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	57.3610	63.7355	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	43.8478	49.0144	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	9.6040	11.1052	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	562.2953	539.4549	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	581.4593	558.0250	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	703.3829	676.3736	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	741.1236	713.0764	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	768.6705	739.8863	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1173.3759	1135.8178	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1607.6987	1563.1956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	534.6029	552.8215	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1823.3029	1776.2215	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	517.7501	535.2755	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	469.4433	485.6463	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	439.6085	454.7906	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	364.0256	376.5636	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	230.2076	236.3205	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	204.7549	209.7003	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	129.2450	134.2089	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	255.3104	217.3093	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	10,000	336.8739	288.4730	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	622.5313	556.5134	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	626.9064	560.6076	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	861.4262	773.2111	0.0000	0.0000	0	0.00



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Sep 2017	ZAUS	14.32 Put	110	918.0318	826.4114	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.40 Call	960	586.0187	649.7627	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.80 Call	110	515.9216	571.6264	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	480.4892	532.0180	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	10,000	373.2658	404.9893	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	629.3189	588.9685	0.0000	0.0000	0	0.00	
			<u>2,038,977</u>					<u>45,842.00</u>	<u>0.00</u>	<u>29,847,026.00</u>
		<b>Total</b>	<b><u>2,724,712</u></b>					<b><u>107,399.00</u></b>	<b><u>862,412,008.70</u></b>	<b><u>153,570,872.00</u></b>
										<b><u>1,388,277,537,276.20</u></b>

<b>Grand Total</b>		<b><u>3,435,944</u></b>						<b><u>146,894.00</u></b>	<b><u>1,183,332,104.10</u></b>	<b><u>204,869,772</u></b>	<b><u>1,921,668,209,083.60</u></b>
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