



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	734.4468	525.0141	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	20,000.00	7,214,600.00
		Total	20,000					0.00	0.00	20,000.00	7,214,600.00
Future											
Nov 2016	DACR	Future	435	2.0026	2.0429	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9,090,195.00
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Nov 2016	DAEU	Future	34	14.8969	15.2130	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	14.9069	15.2107	0.0000	0.0000	118	1,773,138.80		
			534					118.00	1,773,138.80	105,113.00	1,333,859,044.80
		Total	534					118.00	1,773,138.80	394,713.00	1,333,859,044.80
Future											
Dec 2016	DAGB	Future	35	16.5689	16.9136	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.0980	17.4551	0.0000	0.0000	0	0.00		
			108					0.00	0.00	50,890.00	833,190,582.20
		Total	108					0.00	0.00	242,003.00	833,190,582.20
Future											
Nov 2016	DAUS	Future	288	13.5551	13.8436	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	13.5632	13.8519	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.5766	13.8657	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.5793	13.8685	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,970	13.6115	13.9016	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	13.6535	13.9447	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.6563	13.9476	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	82	13.6592	13.9505	0.0000	0.0000	0	0.00		

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Dec 2016	DAUS	Future	720	13.6762	13.9678	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	13.6989	13.9910	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	13.7157	14.0082	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.7657	14.0595	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	17	13.7868	14.0811	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.0006	14.3005	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.2453	14.5508	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.4973	14.6056	0.0000	0.0000	0	0.00		
			<u>15,732</u>					<u>0.00</u>	<u>0.00</u>	<u>4,443,026.00</u>	<u>49,659,313,966.60</u>

Option

Nov 2016	DAUS	13.63 Put	15,400	127.9227	31.0752	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	20.3680	136.4803	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.72 Call	10,000	32.2696	167.2751	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.72 Put	10,000	208.1696	57.6751	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	368.9829	137.5652	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1396.3687	1114.3402	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	0.0754	0.4603	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	175.7135	361.3867	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	120.5531	271.3244	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	105.7319	245.0133	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	61.0968	160.3576	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	45.8913	128.3469	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	39.6759	114.5112	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	29.5346	90.7125	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	19.6266	63.2926	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	6.8007	23.8136	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	109.0045	51.8115	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	2021.2981	1737.4912	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	1.6194	1.9107	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	2.6492	2.1316	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	240.4778	141.2957	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0814	0.2120	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	326.7615	212.9287	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	133.3538	217.0351	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	1192.7967	961.0257	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	610.0685	461.1154	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	56.1874	83.0505	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	314.1962	429.2869	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	723.2035	561.0649	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	91.4549	129.8221	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	537.0465	405.6622	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	312.0945	420.2324	0.0000	0.0000	0	0.00

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Apr 2017	DAUS	13.95 Put	1,000	705.5623	572.7685	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	143.4702	181.1110	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.80 Put	1,000	631.1411	509.3969	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	803.8868	663.0046	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	15.06 Call	1,000	428.5994	532.6594	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	188.8232	242.2203	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	766.1993	637.8407	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	231.5565	270.1276	0.0000	0.0000	0	0.00	
			368,535					0.00	0.00	10,098,587.00
		Total	384,267					0.00	0.00	14,541,613.00
										49,659,313,966.60
Future										
Dec 2016	EUUS	Future	42	1.0967	1.0957	0.0000	0.0000	0	0.00	
			42					0.00	0.00	338,512.00
		Total	42					0.00	0.00	338,512.00
										3,831,051,441.00
Future										
Dec 2016	ZAAD	Future	13,009	10.3707	10.5724	10.4516	10.4051	15	156,541.50	
Mar 2017	ZAAD	Future	11,229	10.5221	10.7273	10.6090	10.6090	8,800	94,034,020.00	
Jun 2017	ZAAD	Future	91	10.6979	10.9075	0.0000	0.0000	0	0.00	
			24,329					8,815.00	94,190,561.50	2,997,727.00
		Total	24,329					8,815.00	94,190,561.50	3,030,104.00
										25,025,902,852.60
Future										
Dec 2016	ZACA	Future	5,806	10.1952	10.4453	0.0000	0.0000	0	0.00	
			5,806					0.00	0.00	67,874.00
		Total	5,806					0.00	0.00	67,874.00
										634,753,582.70
Future										
Dec 2016	ZACR	Future	10	2.0078	2.0482	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109,754.00
		Total	10					0.00	0.00	109,754.00
										2,502,692,756.00
Future										
Dec 2016	ZAEU	Future	53,045	14.9923	15.2980	15.2523	14.9558	1,740	26,236,973.20	
Mar 2017	ZAEU	Future	26,950	15.3000	15.6124	15.5649	15.3117	21,824	339,354,315.00	
Jun 2017	ZAEU	Future	77,407	15.6606	15.9814	0.0000	0.0000	0	0.00	
			157,402					23,564.00	365,591,288.20	9,639,798.00
										133,121,932,364.70
Option										
Dec 2016	ZAEU	16.50 Call	450	75.5959	118.1917	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1952.4104	1678.1694	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	21.90 Call	2,961	0.2433	0.4417	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	250.7651	0.0000	0.0000	0.0000	2,000	0.00	
Mar 2017	ZAEU	14.80 Call	500	932.2040	0.0000	0.0000	0.0000	500	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	218.1871	0.0000	0.0000	0.0000	1,000	0.00	
			8,872					3,500.00	0.00	4,787,641.00
		Total	166,274					27,064.00	365,591,288.20	14,427,439.00
										133,121,932,364.70
Future										
Dec 2016	ZAFR	Future	2,011	13.8501	14.0920	0.0000	0.0000	0	0.00	
			2,011					0.00	0.00	564,355.00
		Total	2,011					0.00	0.00	564,355.00
										5,893,776,632.70
Future										
Dec 2016	ZAGB	Future	49,702	16.6366	16.9824	16.9000	16.6596	5,895	98,235,954.70	
Mar 2017	ZAGB	Future	8,276	16.9426	17.2960	17.2097	16.9603	558	9,552,029.80	
Jun 2017	ZAGB	Future	19,955	17.2975	17.6588	17.5723	17.5723	250	4,393,075.00	
			77,933					6,703.00	112,181,059.50	6,909,010.00
										113,638,612,770.20
Option										
Dec 2016	ZAGB	15.89 Put	525	177.5815	0.0000	0.0000	0.0000	525	0.00	
Dec 2016	ZAGB	16.76 Call	525	440.7620	617.6427	0.0000	0.0000	525	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	564.1620	395.2427	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	806.9387	595.6473	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	267.1514	385.7056	0.0000	0.0000	1,312	0.00	
Dec 2016	ZAGB	17.30 Put	525	930.5514	703.3056	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.40 Call	500	242.9523	352.7574	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	1327.9063	1062.8173	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	1498.3456	1221.0288	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	31.4326	50.5075	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4786.7981	4443.1864	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	0.5689	1.3183	0.0000	0.0000	0	0.00	
			20,761					2,362.00	0.00	1,749,313.00
		Total	98,694					9,065.00	112,181,059.50	8,658,323.00
										113,638,612,770.20
Future										
Dec 2016	ZAHK	Future	16,430	1.7633	1.8010	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.7935	1.8320	0.0000	0.0000	7,000	126,969,500.00	
			19,930					7,000.00	126,969,500.00	56,677.00
		Total	19,930					7,000.00	126,969,500.00	56,677.00
										1,060,468,026.00
Future										
Dec 2016	ZAJY	Future	12,605	0.1303	0.1328	0.0000	0.0000	56	728,028.00	

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			12,605					56.00	728,028.00	877,231.00	9,705,601,224.50	
		Total	12,605					56.00	728,028.00	877,231.00	9,705,601,224.50	
Future												
	Dec 2016	ZAKS	Future	1,382	0.1335	0.1364	0.0000	0.0000	0	0.00		
				1,382					0.00	0.00	24,363.00	336,346,550.00
		Total	1,382					0.00	0.00	24,363.00	336,346,550.00	
Future												
	Dec 2016	ZANZ	Future	75	9.7504	9.9567	0.0000	0.0000	75	730,500.00		
				75					75.00	730,500.00	144,025.00	1,101,968,190.00
		Total	75					75.00	730,500.00	164,025.00	1,101,968,190.00	
Future												
	Dec 2016	ZASD	Future	318	9.8121	10.0262	0.0000	0.0000	153	1,496,171.70		
				318					153.00	1,496,171.70	8,583.00	87,643,864.10
		Total	318					153.00	1,496,171.70	8,583.00	87,643,864.10	
Future												
	Dec 2016	ZAUM	Future	352	13.6705	13.9620	0.0000	0.0000	39	53,944,800.00		
	Mar 2017	ZAUM	Future	91	13.8963	14.1935	0.0000	0.0000	0	0.00		
	Jun 2017	ZAUM	Future	56	14.1592	14.4627	0.0000	0.0000	0	0.00		
				499					39.00	53,944,800.00	133,008.00	150,371,200,850.00
		Total	499					39.00	53,944,800.00	137,531.00	150,371,200,850.00	
Future												
	Dec 2016	ZAUS	Future	405,318	13.6705	13.9620	13.9107	13.6500	77,353	1,063,203,463.70		
	Mar 2017	ZAUS	Future	105,421	13.8963	14.1935	14.1106	13.8888	795	11,097,480.90		
	Jun 2017	ZAUS	Future	150,285	14.1592	14.4627	14.4100	14.1700	115	1,653,651.00		
	Sep 2017	ZAUS	Future	4,150	14.4035	14.5953	0.0000	0.0000	0	0.00		
	Dec 2017	ZAUS	Future	670	14.6997	14.8136	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUS	Future	70	15.0469	15.2110	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUS	Future	70	15.3942	15.6084	0.0000	0.0000	0	0.00		
				665,984					78,263.00	1,075,954,595.60	124,068,427.00	1,393,095,527,745.60
Option												
	Dec 2016	ZAUS	11.80 Put	250	10.2121	8.6158	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.59 Put	2,800	51.5217	30.0962	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.75 Put	25,850	75.1433	45.4332	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.00 Put	169,885	128.2835	80.9714	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.22 Put	725	197.1359	126.8023	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.34 Call	2,800	573.5862	782.0635	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.34 Put	7,800	243.0862	160.0635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	247.1875	163.1199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	268.3292	178.9759	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	26,886	313.7598	213.6181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	388.7734	556.8190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	418.2734	294.8190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	447.8494	317.6117	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	459.9481	327.0059	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	280.0058	409.3676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	609.5058	447.3676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	264.8795	389.0646	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	256.1771	377.3191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	253.3364	373.4738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	680.0276	507.6658	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	694.4970	520.1525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	229.0969	340.4365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	224.0220	333.4666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	753.5220	571.4666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	211.8047	316.6121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	791.3047	604.6121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	829.7403	638.5534	0.0000	0.0000	2,070	0.00
Dec 2016	ZAUS	14.33 Put	5,000	853.1015	659.2860	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	191.4383	288.2584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	900.4179	701.5559	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	178.8801	270.7034	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	948.5286	744.8560	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	159.7187	243.6925	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	42,649	989.2187	781.6925	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	997.4186	789.1380	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	142.6125	219.2995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1097.3510	880.4589	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1122.7496	903.8214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	128.8061	199.3676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1156.8597	935.2611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1243.2732	1015.3750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	111.2397	173.6448	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	106.3477	166.4193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	90.9225	143.4445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1420.4225	1181.4445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	80.8993	129.0412	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	72.0001	116.1289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1601.5001	1354.1289	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	15.21 Put	3,500	1610.6674	1362.9152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	65.6085	106.7741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	57.0989	93.9136	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1786.5989	1531.9136	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	52.0717	85.9852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1880.3880	1622.1119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1946.4648	1685.8756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2050.9301	1787.0164	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2165.6714	1898.5289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	34.1947	57.3198	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	28.9285	48.7148	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2358.4285	2086.7148	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	25.6247	43.2733	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	20.6202	34.9638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2816.4865	2537.5463	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2875.1175	2595.7538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	15.1848	27.1829	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	3031.9647	2751.5251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	11.1281	21.6020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	9.1149	18.2812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	8.4852	17.2237	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	8.0123	16.4224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	4.5602	10.3353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	3.8853	9.0758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	3.0757	7.5182	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	2.9436	7.2582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	1.7518	5.0563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	1.5772	4.7172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	1.4701	4.5042	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	1.4192	4.4014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.3490	1.3270	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.2946	1.1463	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.2837	1.1094	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.2132	0.8670	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.1760	0.7345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.0730	0.3432	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0661	0.3149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0587	0.2840	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.0443	0.2227	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0341	0.1774	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0290	0.1541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0218	0.1202	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	20.36 Call	368	0.0192	0.1081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0062	0.0406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0030	0.0217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0026	0.0194	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	78.2708	57.2867	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	122.2526	0.0000	0.0000	0.0000	1,500	0.00
Mar 2017	ZAUS	13.00 Put	91,132	244.5005	182.2643	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	439.3292	335.1855	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	771.5128	622.3195	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	499.2746	632.7652	0.0000	0.0000	200	0.00
Mar 2017	ZAUS	14.30 Put	30,000	902.9746	739.2652	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	971.8734	801.6423	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1152.7520	966.9983	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1612.9149	1396.6912	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1721.3743	1500.3470	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	238.7781	311.4505	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2011.6216	1780.1215	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2046.4969	1813.5715	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	195.3683	257.5622	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	151.1228	200.5232	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2965.3215	2704.2281	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	90.3558	113.0294	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	54.1914	78.6066	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	53.7904	78.3897	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	35.2654	53.0837	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	26.3028	40.3648	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	5.0285	8.5777	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	686.8492	567.6268	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	708.4418	586.9764	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	844.7362	710.0518	0.0000	0.0000	5,700	0.00
Jun 2017	ZAUS	14.18 Put	1,400	886.5446	748.1354	0.0000	0.0000	2,800	0.00
Jun 2017	ZAUS	14.23 Put	2,000	916.9332	775.9292	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1357.7924	1183.5766	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1822.7514	1621.1037	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	426.6723	520.6234	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2047.4723	1837.9234	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	412.1121	504.1004	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	371.7784	456.3289	0.0000	0.0000	1,400	0.00
Jun 2017	ZAUS	16.26 Call	2,850	347.4590	427.1736	0.0000	0.0000	2,850	0.00
Jun 2017	ZAUS	16.73 Call	2,000	286.3045	353.4125	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	188.5000	224.7357	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	156.8224	200.2297	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	19.71 Call	3,155	90.2693	124.2159	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.75 Put	2,000	295.1630	251.9300	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.00 Put	10,000	380.4816	332.9608	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	685.4219	618.5399	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.76 Put	960	690.4908	622.9224	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.22 Put	110	943.0838	857.8474	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.32 Put	110	1002.7849	914.5626	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.40 Call	960	523.3341	579.0893	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.80 Call	110	459.4087	509.4831	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	427.1815	474.3249	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	10,000	334.9600	368.2632	0.0000	0.0000	2,348	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	690.1423	626.2289	0.0000	0.0000	0	0.00	
			<u>2,059,452</u>					<u>18,868.00</u>	<u>0.00</u>	<u>29,974,815.00</u>
		Total	<u>2,725,436</u>					<u>97,131.00</u>	<u>1,075,954,595.60</u>	<u>154,043,242.00</u>
										<u>1,393,095,527,745.60</u>

Grand Total	<u>3,462,755</u>							<u>149,516.00</u>	<u>1,833,559,643.30</u>	<u>205,484,744</u>	<u>1,928,024,056,037.60</u>
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