



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	447.5775	835.7826	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	2.0568	1.9967	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											
Nov 2016	DAEU	Future	34	15.2923	14.9194	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.3026	14.9293	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.3577	15.3030	0.0000	0.0000	12	183,636.00		
Feb 2017	DAEU	Future	2,000	15.6421	14.9990	0.0000	0.0000	0	0.00		
			<u>2,546</u>					<u>12.00</u>	<u>183,636.00</u>	<u>107,125.00</u>	<u>1,365,572,680.80</u>
		Total	2,546					12.00	183,636.00	396,725.00	1,365,572,680.80
Future											
Dec 2016	DAGB	Future	35	17.5727	16.8880	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	17.6231	16.9368	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	12	17.8196	17.1224	0.0000	0.0000	10	173,933.00		
Apr 2017	DAGB	Future	73	18.1423	17.4295	0.0000	0.0000	0	0.00		
			<u>134</u>					<u>10.00</u>	<u>173,933.00</u>	<u>50,945.00</u>	<u>834,115,587.30</u>
		Total	134					10.00	173,933.00	242,058.00	834,115,587.30
Future											
Nov 2016	DAUS	Future	0	14.0335	13.5919	0.0000	0.0000	50,700	711,370,000.00		
Nov 2016	DAUS	Future	2,120	14.0361	13.5856	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	0	14.0384	13.5882	0.0000	0.0000	1,000	14,009,000.00		
Nov 2016	DAUS	Future	6,290	14.0691	13.6202	0.0000	0.0000	680	9,447,580.00		

<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>		
Nov 2016	DAUS	Future	78	14.0747	13.6256	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	275	14.1114	13.6607	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.1143	13.6634	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	700	14.1171	13.6662	0.0000	0.0000	700	9,764,510.00		
Dec 2016	DAUS	Future	720	14.1354	13.6835	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.1599	13.7066	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.1783	13.7239	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.1997	13.7441	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	44	14.2261	13.7692	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	14.2341	13.7771	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,183	14.2555	13.7979	0.0000	0.0000	3,097	43,444,400.00		
Feb 2017	DAUS	Future	2,105	14.3293	13.8692	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.4498	13.9841	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.4779	14.0108	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.7294	14.2536	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.8194	14.5062	0.0000	0.0000	0	0.00		
			<u>19,190</u>					<u>56,177.00</u>	<u>788,035,490.00</u>	<u>4,537,749.00</u>	<u>50,967,497,260.00</u>

Option

Nov 2016	DAUS	13.80 Call	0	233.5000	22.3970	0.0000	0.0000	50,000	0.00
Nov 2016	DAUS	14.15 Call	0	0.0000	3.5734	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	13.26 Put	9,615	7.1180	57.7205	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1561.9503	2010.0464	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.1831	0.1378	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	0.3201	1.6991	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	54.2439	193.8685	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.1600	0.0834	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	495.6217	257.6176	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	112.0897	285.5603	0.0000	0.0000	7,000	0.00
Dec 2016	DAUS	14.35 Call	7,000	216.6533	107.2665	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	785.5791	1165.5219	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	345.5327	573.0792	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	76.7992	42.8100	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	468.4533	290.2181	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	442.3282	690.5432	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	130.8536	78.0686	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	306.6179	506.1080	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	459.4235	292.2149	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	473.4188	686.5143	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	183.8353	134.2311	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	417.3932	613.9848	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	557.0943	785.4286	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	568.2355	417.7178	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Apr 2017	DAUS	16.67 Call	1,000	248.5619	178.7625	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	545.6596	750.9984	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	269.3432	219.6334	0.0000	0.0000	0	0.00		
			<u>84,645</u>					<u>77,000.00</u>	<u>0.00</u>	<u>10,190,587.00</u>	<u>0.00</u>
	Total		103,835					133,177.00	788,035,490.00	14,728,336.00	50,967,497,260.00
Future											
Dec 2016	EUUS	Future	4,207	1.0887	1.0972	0.0000	0.0000	0	0.00		
			<u>4,207</u>					<u>0.00</u>	<u>0.00</u>	<u>348,157.00</u>	<u>3,938,608,976.00</u>
	Total		4,207					0.00	0.00	348,157.00	3,938,608,976.00
Future											
Dec 2016	GBUS	Future	50	1.2485	1.2395	1.2411	1.2411	50	620,550.00		
			<u>50</u>					<u>50.00</u>	<u>620,550.00</u>	<u>152.00</u>	<u>1,872,003.00</u>
	Total		50					50.00	620,550.00	152.00	1,872,003.00
Future											
Dec 2016	ZAAD	Future	12,857	10.7082	10.4738	10.6794	10.6641	110	1,173,552.50		
Mar 2017	ZAAD	Future	8,560	10.8685	10.6284	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	91	11.0499	10.8042	0.0000	0.0000	0	0.00		
			<u>21,508</u>					<u>110.00</u>	<u>1,173,552.50</u>	<u>3,001,652.00</u>	<u>25,068,562,856.80</u>
	Total		21,508					110.00	1,173,552.50	3,034,029.00	25,068,562,856.80
Future											
Dec 2016	ZACA	Future	15	10.4653	10.1563	0.0000	0.0000	0	0.00		
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>73,723.00</u>	<u>694,277,153.50</u>
	Total		15					0.00	0.00	73,723.00	694,277,153.50
Future											
Dec 2016	ZACR	Future	10	2.0616	2.0009	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,754.00</u>	<u>2,502,692,756.00</u>
	Total		10					0.00	0.00	109,754.00	2,502,692,756.00
Future											
Dec 2016	ZAEU	Future	58,900	15.3821	15.0072	15.3891	14.7000	16,978	260,031,463.50		
Mar 2017	ZAEU	Future	28,019	15.7057	15.3193	15.6500	15.0475	605	9,155,449.50		
Jun 2017	ZAEU	Future	77,442	16.0768	15.6790	16.0167	15.8309	20	318,435.00		
Sep 2017	ZAEU	Future	19	16.3323	16.0179	0.0000	0.0000	19	300,342.50		
			<u>164,380</u>					<u>17,622.00</u>	<u>269,805,690.50</u>	<u>9,696,165.00</u>	<u>133,981,267,465.60</u>
Option											
Dec 2016	ZAEU	16.50 Call	450	120.0041	70.0507	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAEU	16.90 Put	2,961	1593.4241	1933.1764	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.3681	0.1448	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	170.5929	243.1745	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	1210.7032	940.9839	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	604.0298	443.5706	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	303.3008	213.8581	0.0000	0.0000	0	0.00	
			9,552					0.00	0.00	4,789,001.00
		Total	173,932					17,622.00	269,805,690.50	14,485,166.00
										133,981,267,465.60
Future										
Dec 2016	ZAFR	Future	1,864	14.3102	13.9351	0.0000	0.0000	0	0.00	
			1,864					0.00	0.00	564,502.00
		Total	1,864					0.00	0.00	5,895,831,281.10
										564,502.00
										5,895,831,281.10
Future										
Dec 2016	ZAGB	Future	46,150	17.6406	16.9533	17.5815	16.7726	13,541	227,213,650.00	
Mar 2017	ZAGB	Future	8,142	17.9738	17.2699	17.9073	17.0736	325	5,654,167.50	
Jun 2017	ZAGB	Future	20,042	18.3515	17.6301	0.0000	0.0000	14	247,206.40	
Sep 2017	ZAGB	Future	17	18.5968	17.9660	0.0000	0.0000	17	302,965.50	
			74,351					13,897.00	233,417,989.40	6,965,071.00
										114,586,253,479.30
Option										
Dec 2016	ZAGB	15.89 Put	525	19.5094	85.4392	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	1010.0511	553.9514	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	129.4511	360.6514	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	240.7693	563.2868	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	648.3764	326.3941	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	307.7764	673.0941	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	566.0954	1041.8047	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	335.3435	157.2067	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	694.7435	1203.9067	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	78.7310	34.8535	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3781.2364	4465.7902	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1.3399	0.3997	0.0000	0.0000	0	0.00	
			21,261					0.00	0.00	1,750,813.00
		Total	95,612					13,897.00	233,417,989.40	8,715,884.00
										114,586,253,479.30
Future										
Dec 2016	ZAHK	Future	16,430	1.8221	1.7643	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.8542	1.7953	0.0000	0.0000	0	0.00	
			19,930					0.00	0.00	56,677.00
		Total	19,930					0.00	0.00	1,060,468,026.00
										56,677.00
										1,060,468,026.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Dec 2016	ZAJY	Future	10,444	0.1324	0.1308	0.1319	0.1319	6,106	78,701,518.90		
			<u>10,444</u>					<u>6,106.00</u>	<u>78,701,518.90</u>	<u>887,450.00</u>	<u>9,839,537,158.40</u>
		Total	10,444					6,106.00	78,701,518.90	887,450.00	9,839,537,158.40
Future											
Dec 2016	ZAKS	Future	1,382	0.1381	0.1336	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	153	10.0217	9.8058	0.0000	0.0000	0	0.00		
			<u>153</u>					<u>0.00</u>	<u>0.00</u>	<u>8,583.00</u>	<u>87,643,864.10</u>
		Total	153					0.00	0.00	8,583.00	87,643,864.10
Future											
Dec 2016	ZAUM	Future	425	14.1293	13.6778	14.1250	13.6844	18	24,957,340.00		
Mar 2017	ZAUM	Future	91	14.3685	13.9066	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	55	14.6414	14.1683	0.0000	0.0000	0	0.00		
			<u>571</u>					<u>18.00</u>	<u>24,957,340.00</u>	<u>133,175.00</u>	<u>150,598,919,130.00</u>
		Total	571					18.00	24,957,340.00	137,698.00	150,598,919,130.00
Future											
Dec 2016	ZAUS	Future	401,501	14.1293	13.6778	14.1500	13.4262	201,263	2,747,632,583.70		
Mar 2017	ZAUS	Future	108,592	14.3685	13.9066	14.3831	13.6582	2,716	37,672,430.90		
Jun 2017	ZAUS	Future	157,361	14.6414	14.1683	14.6500	13.9382	393	5,733,201.80		
Sep 2017	ZAUS	Future	4,400	14.8086	14.4119	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	14.9695	14.6953	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.3641	15.0426	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.7586	15.3899	0.0000	0.0000	0	0.00		
			<u>672,664</u>					<u>204,372.00</u>	<u>2,791,038,216.40</u>	<u>124,837,012.00</u>	<u>1,403,582,683,318.30</u>
		Total									
Option											
Dec 2016	ZAUS	11.80 Put	250	3.5867	7.6765	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	13.1076	50.9551	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	17.2733	70.9498	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	166,585	36.8780	114.9315	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	65.9474	169.6945	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	877.0983	544.8523	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	87.7983	207.0523	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	89.8351	210.4266	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.40 Put	3,000	100.5403	231.7639	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	13.48 Put	9,347	119.9909	268.3780	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	26,886	125.4209	278.0036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	618.2715	362.0666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	188.9715	384.2666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	207.5594	413.5632	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	215.3028	425.5736	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	446.3229	252.7384	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	317.0229	574.9384	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	421.4919	237.7497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	407.1087	229.1589	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	402.3980	226.3587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	368.4314	645.7921	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	379.2221	660.3523	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	362.4710	202.5738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	354.3076	197.6209	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	425.0076	719.8209	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	334.6035	185.7367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	455.3035	757.9367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	486.5726	796.7426	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	505.7899	820.3421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	301.5700	166.0587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	281.2096	154.0831	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	585.9098	916.9555	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	250.0555	135.9853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	620.7555	958.1853	0.0000	0.0000	19,600	0.00
Dec 2016	ZAUS	14.51 Put	1,000	627.8230	966.4962	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	222.1416	120.0036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	715.0579	1067.7872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	737.5360	1093.5349	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	199.5673	107.2411	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	767.8978	1128.1112	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	845.6646	1215.6994	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	170.8209	91.2012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	162.7795	86.7790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	137.0563	72.9737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1007.7563	1395.1737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	121.1603	64.2791	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	107.0928	56.4116	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1177.7928	1578.6116	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1186.4783	1587.8807	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	97.0229	50.8248	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	83.6803	43.4812	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	1354.3803	1765.6812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	75.8365	39.1989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1444.6959	1860.3975	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1508.4724	1927.0977	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1609.2776	2032.4963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1720.6418	2148.1922	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	46.7266	24.3925	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	38.2647	18.7851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1908.9647	2340.9851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	33.0499	15.4435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	25.3337	10.7174	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2361.1966	2800.1343	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2419.6364	2859.2750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	18.4437	6.8081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2576.0453	3017.3856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	13.8212	4.6724	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	11.5211	3.9569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	10.7997	3.7323	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	10.2567	3.5631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	6.5295	2.3045	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	5.7708	2.0492	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	4.8369	1.7321	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	4.6813	1.6791	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	3.3661	1.2302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	3.1633	1.1608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	3.0357	1.1171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	2.9742	1.0960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.9611	0.5659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.8190	0.5280	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.7902	0.5200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.6034	0.4649	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.5032	0.4324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.2185	0.3184	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.1988	0.3084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.1775	0.2969	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.1359	0.2724	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.1058	0.2606	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0906	0.2714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0690	0.2912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0613	0.3000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0208	0.3892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0104	0.4553	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	21.30 Call	69,895	0.0092	0.4679	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	39.1884	71.0915	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	63.5430	108.9574	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	132.7415	226.9940	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	261.4898	418.5305	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	1000.2936	723.8134	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	513.4587	748.5036	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	688.8815	486.2338	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	620.3815	879.6338	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	678.0296	948.4547	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	606.9902	425.9012	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	833.5065	1129.3272	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1244.5904	1590.0609	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1345.0994	1698.7863	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	328.5665	226.7872	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1619.1142	1989.9180	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1652.3034	2024.9042	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	270.9177	184.2416	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	208.2576	141.2023	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2532.3067	2946.4457	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	110.6126	81.8722	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	73.9366	47.3415	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	73.7085	46.9753	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	53.6609	30.2008	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	40.4631	22.2158	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	8.1492	3.9164	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	477.4818	671.5656	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	493.8567	692.9804	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	605.6748	828.2779	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	640.8531	869.8074	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	666.5991	899.9870	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	955.6781	739.0258	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1051.3319	1338.7501	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1471.6227	1802.7191	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	543.9357	415.6232	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1682.5357	2027.3232	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	525.8841	401.0561	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	495.9625	376.9486	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	475.8249	360.7511	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	443.9622	336.4904	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	363.5263	275.6268	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	218.0881	178.4759	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>	
Jun 2017	ZAUS	18.65 Call	150	191.6832	147.5858	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	125.1162	83.6822	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.75 Put	2,000	196.6058	290.7630	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.00 Put	10,000	265.7684	374.5405	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.40 Put	500	398.6572	521.6417	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	527.1485	675.9465	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.76 Put	960	531.1391	680.9711	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.22 Put	110	739.9474	931.6243	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.32 Put	110	792.6373	990.9348	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.40 Call	960	614.2627	515.1824	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.80 Call	110	537.4653	451.0645	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.00 Call	500	503.5464	422.8135	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	498.6945	418.7713	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	10,000	375.4368	326.4069	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	448.6428	0.0000	0.0000	0.0000	52,000	0.00	
Dec 2017	ZAUS	13.38 Put	0	460.5927	0.0000	0.0000	0.0000	52,000	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	785.0242	0.0000	0.0000	0.0000	156,000	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	571.5569	669.8544	0.0000	0.0000	0	0.00	
			<u>2,157,296</u>					<u>279,600.00</u>	<u>0.00</u>	<u>30,352,621.00</u>
		Total	2,829,960					483,972.00	2,791,038,216.40	155,189,633.00
		Grand Total	3,286,588					654,974.00	4,188,107,916.70	206,965,290
										1,942,233,830,627.10