



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-December-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	372.3967	294.5660	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											
Jan 2017	DAEU	Future	349	15.1096	15.1756	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.1389	15.2050	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.2261	15.2919	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	26	15.2406	15.3064	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	2	15.3568	15.4224	0.0000	0.0000	0	0.00		
			<u>2,389</u>					<u>0.00</u>	<u>0.00</u>	<u>108 385.00</u>	<u>1 384 180 723.80</u>
		Total	2,389					0.00	0.00	397 985.00	1 384 180 723.80
Future											
Dec 2016	DAGB	Future	0	17.7239	17.8738	0.0000	0.0000	35	620,336.50		
Dec 2016	DAGB	Future	14	17.7565	17.9005	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	30	17.9520	18.0975	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	34	18.0592	18.2048	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	31	18.1815	18.3281	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.2792	18.4268	0.0000	0.0000	0	0.00		
			<u>182</u>					<u>35.00</u>	<u>620,336.50</u>	<u>51 083.00</u>	<u>836 571 359.80</u>
		Total	182					35.00	620,336.50	242 196.00	836 571 359.80
Future											
Dec 2016	DAUS	Future	353	14.0327	14.1676	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.0356	14.1705	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	1,777	14.0385	14.1735	0.0000	0.0000	22	310,112.00		
Dec 2016	DAUS	Future	720	14.0559	14.1911	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	1,776	14.0762	14.2118	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.0791	14.2147	0.0000	0.0000	0	0.00		

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Jan 2017	DAUS	Future	2,000	14.0965	14.2324	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.1161	14.2521	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.1327	14.2688	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	14.1409	14.2771	0.0000	0.0000	10	142,305.00		
Jan 2017	DAUS	Future	70	14.1492	14.2855	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,432	14.1713	14.3078	0.0000	0.0000	757	10,748,491.60		
Feb 2017	DAUS	Future	2,105	14.2452	14.3818	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	365	14.2479	14.3846	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,376	14.3332	14.4706	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.3635	14.5012	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.3911	14.5291	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.6429	14.7832	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.9063	15.0475	0.0000	0.0000	0	0.00		
			<u>17,363</u>					<u>789.00</u>	<u>11,200,908.60</u>	<u>4 567 473.00</u>	<u>51 388 565 411.10</u>

Option

Dec 2016	DAUS	13.75 Call	15,000	313.8137	439.1677	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.00 Put	15,000	139.7919	105.8798	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	51.5923	93.9241	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.11 Put	30,000	232.6278	183.8200	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.15 Call	70	129.2481	0.0000	0.0000	0.0000	70	0.00
Dec 2016	DAUS	14.15 Put	70	257.0481	0.0000	0.0000	0.0000	70	0.00
Dec 2016	DAUS	14.75 Put	5,000	746.6101	639.4066	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.50 Put	20,000	69.0966	46.2541	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.30 Call	20,000	179.2563	232.0971	0.0000	0.0000	0	0.00
Dec 2016	DAUS	15.00 Call	20,000	43.5243	63.9956	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	292.6846	243.1446	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	25.3727	36.6246	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	341.8257	405.5211	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	403.6774	341.5552	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	64.9256	78.4874	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	270.6506	223.3961	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	345.2650	400.4764	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	446.2868	380.1195	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	188.4503	218.6984	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	583.0283	510.0004	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	262.7522	299.6699	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	477.9852	420.1613	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	135.9254	149.7611	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	426.7960	375.6906	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	566.6948	501.1805	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	496.8029	541.3377	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	195.6535	214.3818	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	13.95 Put	1,000	572.2413	512.4449	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	225.6330	237.0656	0.0000	0.0000	0	0.00	
			<u>156,560</u>					<u>140.00</u>	<u>0.00</u>	<u>10 306 147.00</u>
		Total	173,923					929.00	11,200,908.60	14 873 620.00
										51 388 565 411.10
Future										
Dec 2016	EUUS	Future	52	1.0655	1.0600	0.0000	0.0000	0	0.00	
Jun 2017	EUUS	Future	31,922	1.0757	1.0700	1.0810	1.0810	6,620	71,693,600.00	
			<u>31,974</u>					<u>6,620.00</u>	<u>71,693,600.00</u>	<u>384 744.00</u>
		Total	31,974					6,620.00	71,693,600.00	4 334 160 495.00
										384 744.00
Future										
Dec 2016	GBUS	Future	1,411	1.2649	1.2630	0.0000	0.0000	0	0.00	
Jun 2017	GBUS	Future	8,095	1.2708	1.2689	0.0000	0.0000	0	0.00	
			<u>9,506</u>					<u>0.00</u>	<u>0.00</u>	<u>11 122.00</u>
		Total	9,506					0.00	0.00	139 721 719.00
										11 122.00
Future										
Dec 2016	ZAAD	Future	12,157	10.4621	10.4604	10.4626	10.4248	1,160	12,119,618.30	
Mar 2017	ZAAD	Future	10,587	10.6149	10.6131	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	10.7928	10.7912	0.0000	0.0000	0	0.00	
			<u>22,835</u>					<u>1,160.00</u>	<u>12,119,618.30</u>	<u>3 008 992.00</u>
		Total	22,835					1,160.00	12,119,618.30	25 147 192 183.20
										3 041 369.00
Future										
Dec 2016	ZACA	Future	12	10.5825	10.5947	0.0000	0.0000	0	0.00	
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>73 738.00</u>
		Total	12					0.00	0.00	694 437 653.50
										73 738.00
Future										
Dec 2016	ZACR	Future	10	2.0368	2.0544	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	2 502 692 756.00
										109 754.00
Future										
Dec 2016	ZAEU	Future	51,223	14.9704	15.0366	15.1223	14.9411	432	6,486,253.00	
Mar 2017	ZAEU	Future	29,347	15.2888	15.3545	15.3921	15.3293	931	14,299,055.00	
Jun 2017	ZAEU	Future	77,642	15.6554	15.7218	15.7255	15.7255	20	314,510.00	
Sep 2017	ZAEU	Future	19	16.0044	16.0720	0.0000	0.0000	0	0.00	
			<u>158,231</u>					<u>1,383.00</u>	<u>21,099,818.00</u>	<u>9 741 336.00</u>
										<u>134 673 696 660.20</u>
Option										

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2016	ZAEU	16.50 Call	450	14.8591	16.1554	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1937.6163	1872.0281	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	0.0249	0.0574	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	14.30 Put	1,000	200.8527	197.3455	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	14.80 Call	500	856.0714	910.3009	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	16.00 Call	680	357.1973	386.2961	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	17.17 Call	1,000	147.9499	161.9322	0.0000	0.0000	0	0.00
			9,552					0.00	0.00
		Total	167,783					1,383.00	21,099,818.00
									14 530 337.00
									134 673 696 660.20
Future									
Dec 2016	ZAFR	Future	1,718	13.9182	13.9669	0.0000	0.0000	0	0.00
			1,718					0.00	0.00
		Total	1,718					0.00	0.00
									564 979.00
									5 902 436 443.20
Future									
Dec 2016	ZAGB	Future	45,772	17.7724	17.9166	17.8590	17.7900	3,503	62,186,604.70
Mar 2017	ZAGB	Future	10,144	18.1100	18.2558	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	32,004	18.4948	18.6444	0.0000	0.0000	0	0.00
Sep 2017	ZAGB	Future	17	18.8598	19.0109	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	5,698	19.2318	19.3832	0.0000	0.0000	0	0.00
			93,635					3,503.00	62,186,604.70
									7 017 652.00
									115 548 149 551.00
Option									
Dec 2016	ZAGB	15.89 Put	525	5.2840	4.9103	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Call	525	1047.0432	1186.5784	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Put	1,050	34.6432	29.9784	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	91.0330	69.0620	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Call	656	608.5565	722.0969	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Put	525	136.1565	105.4969	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.80 Put	800	349.0565	285.5323	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.00 Call	1,000	243.4674	308.9215	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.00 Put	1,000	471.0674	392.3215	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	19.39 Call	525	21.3335	35.1338	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	3639.7436	3495.8995	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	0.4062	0.5158	0.0000	0.0000	0	0.00
			21,261					0.00	0.00
		Total	114,896					3,503.00	62,186,604.70
									8 768 465.00
									115 548 149 551.00
Future									
Dec 2016	ZAHK	Future	16,430	1.8117	1.8291	0.0000	0.0000	0	0.00
Mar 2017	ZAHK	Future	3,500	1.8426	1.8605	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			19,930					0.00	0.00	56 677.00	1 060 468 026.00
		Total	19,930					0.00	0.00	56 677.00	1 060 468 026.00
Future											
	Dec 2016 ZAJY	Future	11,155	0.1236	0.1238	0.0000	0.0000	0	0.00		
			11,155					0.00	0.00	888 292.00	9 850 595 299.30
		Total	11,155					0.00	0.00	888 292.00	9 850 595 299.30
Future											
	Dec 2016 ZAKS	Future	1,382	0.1376	0.1389	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 ZASD	Future	153	9.8858	9.9174	0.0000	0.0000	0	0.00		
			153					0.00	0.00	8 583.00	87 643 864.10
		Total	153					0.00	0.00	8 583.00	87 643 864.10
Future											
	Dec 2016 ZATR	Future	83	3.9791	4.0346	0.0000	0.0000	0	0.00		
			83					0.00	0.00	194.00	936 367.90
		Total	83					0.00	0.00	194.00	936 367.90
Future											
	Dec 2016 ZAUM	Future	450	14.0501	14.1853	14.1713	14.1608	10	14,172,010.00		
	Mar 2017 ZAUM	Future	91	14.2836	14.4205	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	55	14.5540	14.6936	0.0000	0.0000	0	0.00		
			596					10.00	14,172,010.00	133 391.00	150 907 829 360.00
		Total	596					10.00	14,172,010.00	137 914.00	150 907 829 360.00
Future											
	Dec 2016 ZAUS	Future	412,910	14.0501	14.1853	14.1966	14.0200	30,572	431,104,046.70		
	Mar 2017 ZAUS	Future	173,713	14.2836	14.4205	14.4100	14.2545	17,932	257,036,647.00		
	Jun 2017 ZAUS	Future	180,842	14.5540	14.6936	14.5901	14.5901	2	29,180.20		
	Sep 2017 ZAUS	Future	4,400	14.8074	14.9486	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	14,956	15.0640	15.2055	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.3180	15.4618	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.5719	15.7180	0.0000	0.0000	0	0.00		
			786,961					48,506.00	688,169,873.90	126 186 997.00	1 422 944 361 501.80
Option											
	Dec 2016 ZAUS	11.80 Put	250	0.4137	0.5910	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	12.59 Put	2,800	4.7833	5.5931	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.75 Put	25,850	7.5108	8.6214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	166,585	14.7691	14.3792	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	26.5472	22.1970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	746.4696	873.6637	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	36.3696	28.3637	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	37.3287	28.9571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	44.7345	32.1339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	58.8611	38.0383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	55,386	62.8589	39.6961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	464.4408	563.4400	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	114.3408	78.1400	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	130.7423	90.9068	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	137.7219	96.3999	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.85 Put	20,000	168.0816	120.6632	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.90 Put	250	189.0662	137.7443	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	285.8059	361.7722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,710	235.7059	176.4722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	261.4488	333.4511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	248.1246	317.2022	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	243.8035	311.9106	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	289.4434	221.3795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	301.0998	231.1035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.14 Put	10,000	312.9894	241.0735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.15 Put	150	319.0222	246.1510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	207.5607	267.0466	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	200.1329	257.7454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	350.0329	272.4454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	182.5211	236.3157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	2,000	382.4211	301.0157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	416.1252	331.0396	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	154.0937	201.3699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	137.3247	180.5333	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	524.4881	429.2856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	112.9037	149.8583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	562.8037	464.5583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	570.5881	471.7538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	92.4314	123.8050	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	666.8814	561.5127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	691.7265	584.8741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	76.9535	103.8762	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	725.2901	616.5506	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	14.80 Put	56,000	810.8058	698.1810	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	58.2592	80.1940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	53.2730	73.9755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	38.7151	55.6965	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	988.6151	870.3965	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	30.6589	45.3968	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1174.0827	1051.6510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1183.5108	1060.8956	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	14.8896	24.4206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1364.7896	1239.1206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	12.4986	20.6850	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1461.9731	1334.5439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1530.6106	1401.8621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1638.8172	1508.9272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1757.2518	1626.5585	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	6.7979	11.0146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	5.4145	8.8908	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1955.3145	1823.5908	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	4.6146	7.6504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	3.5025	5.9069	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2482.5425	2349.2384	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	2.5785	4.4356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2642.0824	2508.4966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	1.9915	3.4864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	1.8297	3.0222	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	1.8372	2.8773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	1.8439	2.7682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	1.9366	2.7556	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	1.9711	2.8036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	2.0272	2.8816	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	1,000	2.0385	2.8973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	2.1685	3.0784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	2.1965	3.1173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	2.2156	3.1440	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	2.2253	3.1575	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.7386	1.6806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.6268	1.4503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.6043	1.4034	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.4583	1.0947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.3804	0.9261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.1469	0.3940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.1307	0.3548	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	19.95 Call	725	0.0995	0.2775	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0770	0.2205	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0657	0.1912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0497	0.1487	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0440	0.1334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0146	0.0495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0072	0.0261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0063	0.0233	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	36.8553	33.8977	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	59.5053	52.7770	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	102,452	126.0158	106.0584	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	180.9584	154.1886	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	251.0856	216.4800	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	905.3769	998.0476	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	453.4592	397.1408	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	503.1113	442.7366	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	594.3441	662.8573	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	610.7441	542.3573	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	669.8827	596.2833	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	537.8611	599.6648	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	694.2611	619.1648	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	515.1823	574.7716	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	828.6956	746.0462	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	500	358.2178	401.2023	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1249.6170	1149.3655	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1352.4116	1249.1750	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	253.1358	284.2417	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1632.6085	1522.5878	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1666.5305	1555.8048	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	201.0461	226.5014	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	173.4076	195.8451	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	147.5253	166.7284	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	120.3466	136.0755	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2566.9906	2443.2452	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	84.3123	95.3126	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	68.9682	76.9101	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	37.3992	40.7897	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	37.2138	40.5782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	23.9623	27.1389	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	16.8493	19.1276	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	2.2509	2.5778	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	498.2704	443.5862	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	13.87 Put	30,000	515.9178	458.9889	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	628.9574	562.8188	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	664.1914	596.0504	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	689.9690	620.4144	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	743.0371	670.6959	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	891.7574	954.4109	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1076.2915	989.0080	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	580.7153	621.2940	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1500.2364	1399.0517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	486.8192	520.3965	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1712.8192	1606.7965	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	471.4102	503.8737	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	469.2529	501.5602	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	440.1870	470.3760	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	419.6887	449.4246	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	388.9673	417.0057	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	311.9420	334.4585	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	176.6738	185.3161	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	151.3207	157.9951	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	89.5056	98.6722	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	219.1150	184.6651	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	10,000	282.9665	244.1791	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	406.4683	362.7838	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	533.6552	482.7085	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	537.5980	486.4058	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	742.2270	675.7441	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	793.2385	724.4571	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	872.9583	800.8067	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	590.6655	625.6989	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	510.8628	541.6201	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	475.6469	504.3409	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	470.6135	499.0088	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	10,000	341.8105	358.7196	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	438.6867	394.1734	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	689.2748	634.0610	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	729.0144	671.8519	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	756.1928	697.7346	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	769.9865	710.8874	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	929.5438	860.7096	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	945.5181	876.1319	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	791.7930	832.4369	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	730.7862	768.8065	0.0000	0.0000	0	0.00

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Dec 2017	ZAUS	17.13	Call	16,000	667.5666	702.4207	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17	Call	16,000	659.9060	694.3686	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20	Call	16,000	654.2301	688.4066	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24	Call	33,000	646.7573	680.5568	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06	Call	2,055	514.8835	541.7475	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64	Put	70,530	646.8532	600.8354	0.0000	0.0000	0	0.00	
				<u>2,466,042</u>				<u>0.00</u>	<u>0.00</u>	<u>30 853 882.00</u>	<u>0.00</u>
	Total			3,253,003				48,506.00	688,169,873.90	157 040 879.00	1 422 944 361 501.80

Grand Total				3,831,530				62,146.00	881 262 770.00	209,117,935	1,964,640,055,325.80
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