



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-December-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	292.7286	586.1695	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>											
Jan 2017	DAEU	Future	349	14.7220	14.6665	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.7288	14.6733	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.7495	14.6936	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.8322	14.7753	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	26	14.8462	14.7890	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	7	14.9566	14.8978	0.0000	0.0000	0	0.00		
			<u>2,461</u>					<u>0.00</u>	<u>0.00</u>	<u>108,457.00</u>	<u>1,385,249,059.10</u>
		<b>Total</b>	<b>2,461</b>					<b>0.00</b>	<b>0.00</b>	<b>398,057.00</b>	<b>1,385,249,059.10</b>
<b>Future</b>											
Dec 2016	DAGB	Future	0	17.4611	17.3619	0.0000	0.0000	14	244,455.40		
Jan 2017	DAGB	Future	30	17.6283	17.5183	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	34	17.7314	17.6198	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	89	17.8490	17.7356	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.9457	17.8307	0.0000	0.0000	0	0.00		
			<u>226</u>					<u>14.00</u>	<u>244,455.40</u>	<u>51,161.00</u>	<u>837,966,936.60</u>
		<b>Total</b>	<b>226</b>					<b>14.00</b>	<b>244,455.40</b>	<b>242,274.00</b>	<b>837,966,936.60</b>
<b>Future</b>											
Dec 2016	DAUS	Future	0	13.9895	13.6706	0.0000	0.0000	2,477	34,757,341.50		
Dec 2016	DAUS	Future	720	13.9978	13.6659	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	3,148	14.0208	13.6829	0.0000	0.0000	84	1,189,927.20		
Jan 2017	DAUS	Future	2,250	14.0368	13.7020	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.0527	13.7210	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.0664	13.7374	0.0000	0.0000	1,000	14,177,200.00		

<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>		
Jan 2017	DAUS	Future	184	14.0732	13.7454	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	14.0812	13.7531	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	1,289	14.0918	13.7634	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	14.1025	13.7737	0.0000	0.0000	350	4,977,175.00		
Feb 2017	DAUS	Future	5,745	14.1746	13.8434	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	720	14.1773	13.8460	0.0000	0.0000	727	10,391,172.50		
Mar 2017	DAUS	Future	1,561	14.2614	13.9269	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.2911	13.9559	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	14.3100	14.3950	0.0000	0.0000	1,450	20,871,900.00		
Apr 2017	DAUS	Future	70	14.3181	13.9822	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.5644	14.2235	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.8176	14.4747	0.0000	0.0000	0	0.00		
			<u>22,640</u>					<u>6,088.00</u>	<u>86,364,716.20</u>	<u>4,659,925.00</u>	<u>52,665,360,499.60</u>

**Option**

Dec 2016	DAUS	13.50 Put	20,000	22.7773	97.1290	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.30 Call	20,000	59.8647	17.3648	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	15.00 Call	20,000	5.5602	3.1521	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	249.4704	432.4686	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	8.4388	5.6981	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.28 Call	5,000	244.0199	141.9762	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	366.0145	566.6697	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	29.6852	17.6225	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.80 Put	1,000	230.3185	382.4573	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.41 Call	1,000	249.1239	157.0535	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.15 Put	210	410.1692	616.0187	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.07 Call	210	117.8973	72.9767	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	14.32 Put	1,500	551.5710	772.2497	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	15.03 Call	1,500	184.4677	128.6479	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	444.5004	612.3753	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	96.0452	77.0048	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.80 Put	1,000	393.0225	546.2888	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	534.6325	713.9802	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	15.06 Call	1,000	409.4615	322.3796	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	145.1232	112.5507	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	539.3664	695.8391	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	178.1481	153.7567	0.0000	0.0000	0	0.00		
			<u>84,420</u>					<u>0.00</u>	<u>0.00</u>	<u>10,306,147.00</u>	<u>0.00</u>
	<b>Total</b>		<b>107,060</b>					<b>6,088.00</b>	<b>86,364,716.20</b>	<b>14,966,072.00</b>	<b>52,665,360,499.60</b>

**Future**

Mar 2017	EUUS	Future	12	1.0478	1.0687	0.0000	0.0000	0	0.00
Jun 2017	EUUS	Future	25,352	1.0530	1.0740	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			25,364					0.00	0.00	392,188.00	4,415,197,302.00	
		<b>Total</b>	<b>25,364</b>					<b>0.00</b>	<b>0.00</b>	392,188.00	4,415,197,302.00	
<b>Future</b>												
	Dec 2016	GBUS	Future	2	1.2483	1.2701	0.0000	0.0000	0	0.00		
	Jun 2017	GBUS	Future	8,095	1.2539	1.2758	0.0000	0.0000	0	0.00		
				8,097					0.00	0.00	12,531.00	157,699,877.00
		<b>Total</b>	<b>8,097</b>					<b>0.00</b>	<b>0.00</b>	12,531.00	157,699,877.00	
<b>Future</b>												
	Dec 2016	ZAAD	Future	4,109	10.2972	10.2713	10.4160	10.4136	410	4,270,512.00		
	Mar 2017	ZAAD	Future	18,816	10.4396	10.4081	10.5794	10.4716	696	7,343,339.50		
	Jun 2017	ZAAD	Future	102	10.6119	10.5787	0.0000	0.0000	0	0.00		
				23,027					1,106.00	11,613,851.50	3,035,390.00	25,420,124,166.90
		<b>Total</b>	<b>23,027</b>					<b>1,106.00</b>	<b>11,613,851.50</b>	3,067,767.00	25,420,124,166.90	
<b>Future</b>												
	Dec 2016	ZACA	Future	12	10.4508	10.4214	0.0000	0.0000	0	0.00		
	Mar 2017	ZACA	Future	160	10.6280	10.5932	0.0000	0.0000	0	0.00		
				172					0.00	0.00	73,738.00	694,437,653.50
		<b>Total</b>	<b>172</b>					<b>0.00</b>	<b>0.00</b>	73,738.00	694,437,653.50	
<b>Future</b>												
	Dec 2016	ZACR	Future	10	2.0160	1.9781	0.0000	0.0000	0	0.00		
				10					0.00	0.00	109,754.00	2,502,692,756.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	109,754.00	2,502,692,756.00	
<b>Future</b>												
	Dec 2016	ZAEU	Future	22,686	14.5983	14.5472	14.8200	14.5828	1,029	15,220,191.30		
	Mar 2017	ZAEU	Future	85,575	14.8919	14.8336	15.1034	14.9093	560	8,372,921.00		
	Jun 2017	ZAEU	Future	78,961	15.2448	15.1831	15.4767	15.3496	2,208	34,106,154.00		
	Sep 2017	ZAEU	Future	1,156	15.5834	15.5208	0.0000	0.0000	0	0.00		
				188,378					3,797.00	57,699,266.30	9,859,890.00	136,427,557,868.00
<b>Option</b>												
	Dec 2016	ZAEU	16.50 Call	450	0.5394	0.5122	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	2301.8912	2352.9696	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	0.0023	0.0011	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	14.30 Put	1,000	258.6717	279.7458	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	14.80 Call	500	569.5852	539.3956	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	202.8806	189.0343	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	17.17 Call	1,000	70.6161	64.6943	0.0000	0.0000	0	0.00		

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			9,552					0.00	0.00	4,789,001.00	0.00	
		<b>Total</b>	<b>197,930</b>					<b>3,797.00</b>	<b>57,699,266.30</b>	14,648,891.00	136,427,557,868.00	
<b>Future</b>												
	Dec 2016	ZAFR	Future	1,710	13.5918	13.5359	0.0000	0.0000	0	0.00		
	Mar 2017	ZAFR	Future	1,477	13.8815	13.8198	0.0000	0.0000	0	0.00		
				3,187				0.00	0.00	569,193.00	5,960,376,981.40	
		<b>Total</b>	<b>3,187</b>					<b>0.00</b>	<b>0.00</b>	569,193.00	5,960,376,981.40	
<b>Future</b>												
	Dec 2016	ZAGB	Future	26,040	17.4657	17.3625	17.6750	17.4792	1,052	18,456,493.00		
	Mar 2017	ZAGB	Future	44,126	17.7801	17.6674	18.0661	17.7792	955	17,046,280.10		
	Jun 2017	ZAGB	Future	32,002	18.1530	18.0361	0.0000	0.0000	0	0.00		
	Sep 2017	ZAGB	Future	17	18.5088	18.3901	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	5,698	18.8644	18.7441	0.0000	0.0000	0	0.00		
				107,883					2,007.00	35,502,773.10	7,114,097.00	117,245,571,668.30
<b>Option</b>												
	Dec 2016	ZAGB	15.89 Put	525	0.2120	1.1806	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	16.76 Call	525	717.1864	629.2809	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	16.76 Put	1,050	11.4864	26.7809	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	53.9823	97.4476	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.30 Call	656	264.1284	221.8764	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.30 Put	525	98.4284	159.3764	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.00 Call	1,000	33.6069	27.5679	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.00 Put	1,000	567.9069	665.0679	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	19.39 Call	525	0.9660	0.9504	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	3944.3967	4047.6251	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	0.0291	0.0089	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	17.00 Call	500	1115.6256	1043.5674	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	18.50 Call	1,200	449.1834	412.7895	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	19.00 Call	600	327.1374	299.9549	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	84.9405	77.8833	0.0000	0.0000	0	0.00		
				23,961					0.00	0.00	1,755,113.00	0.00
		<b>Total</b>	<b>131,844</b>					<b>2,007.00</b>	<b>35,502,773.10</b>	8,869,210.00	117,245,571,668.30	
<b>Future</b>												
	Dec 2016	ZAHK	Future	100	1.8032	1.7626	0.0000	0.0000	0	0.00		
	Mar 2017	ZAHK	Future	19,830	1.8317	1.7896	0.0000	0.0000	0	0.00		
				19,930				0.00	0.00	90,970.00	1,670,573,156.00	
		<b>Total</b>	<b>19,930</b>					<b>0.00</b>	<b>0.00</b>	90,970.00	1,670,573,156.00	

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<b>Future</b>											
Dec 2016	ZAJY	Future	11,155	0.1184	0.1189	0.0000	0.0000	7,610	90,863,400.00		
Mar 2017	ZAJY	Future	137	0.1207	0.1212	0.1223	0.1223	1	12,235.00		
Jun 2017	ZAJY	Future	3,761	0.1236	0.1241	0.0000	0.0000	3,761	46,989,934.00		
			<u>15,053</u>					<u>11,372.00</u>	<u>137,865,569.00</u>	<u>899,822.00</u>	<u>9,990,390,240.70</u>
	<b>Total</b>		<b>15,053</b>					<b>11,372.00</b>	<b>137,865,569.00</b>	<b>899,822.00</b>	<b>9,990,390,240.70</b>
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1373	0.1346	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27,127.00</u>	<u>372,831,350.00</u>
	<b>Total</b>		<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	<b>27,127.00</b>	<b>372,831,350.00</b>
<b>Future</b>											
Mar 2017	ZANZ	Future	58	9.9947	9.9980	0.0000	0.0000	0	0.00		
			<u>58</u>					<u>0.00</u>	<u>0.00</u>	<u>144,158.00</u>	<u>1,103,292,270.00</u>
	<b>Total</b>		<b>58</b>					<b>0.00</b>	<b>0.00</b>	<b>164,158.00</b>	<b>1,103,292,270.00</b>
<b>Future</b>											
Dec 2016	ZASD	Future	153	9.7085	9.5995	0.0000	0.0000	0	0.00		
Mar 2017	ZASD	Future	36	9.8599	9.7456	0.0000	0.0000	0	0.00		
			<u>189</u>					<u>0.00</u>	<u>0.00</u>	<u>8,583.00</u>	<u>87,643,864.10</u>
	<b>Total</b>		<b>189</b>					<b>0.00</b>	<b>0.00</b>	<b>8,583.00</b>	<b>87,643,864.10</b>
<b>Future</b>											
Dec 2016	ZATR	Future	83	3.9792	3.9294	0.0000	0.0000	0	0.00		
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>194.00</u>	<u>936,367.90</u>
	<b>Total</b>		<b>83</b>					<b>0.00</b>	<b>0.00</b>	<b>194.00</b>	<b>936,367.90</b>
<b>Future</b>											
Dec 2016	ZAUM	Future	394	13.9920	13.6706	14.1022	14.0529	15	21,128,650.00		
Mar 2017	ZAUM	Future	510	14.2127	13.8798	0.0000	0.0000	32	45,780,000.00		
Jun 2017	ZAUM	Future	54	14.4776	14.1375	0.0000	0.0000	0	0.00		
			<u>958</u>					<u>47.00</u>	<u>66,908,650.00</u>	<u>134,471.00</u>	<u>152,419,086,440.00</u>
	<b>Total</b>		<b>958</b>					<b>47.00</b>	<b>66,908,650.00</b>	<b>138,994.00</b>	<b>152,419,086,440.00</b>
<b>Future</b>											
Dec 2016	ZAUS	Future	192,912	13.9920	13.6706	14.1616	13.9525	38,815	543,914,544.60		
Mar 2017	ZAUS	Future	436,446	14.2127	13.8798	14.4016	14.1645	48,195	687,270,721.30		
Jun 2017	ZAUS	Future	192,270	14.4776	14.1375	14.6687	14.4538	7,949	116,220,444.40		
Sep 2017	ZAUS	Future	5,842	14.7244	14.3819	14.7810	14.7150	3,284	48,558,753.50		
Dec 2017	ZAUS	Future	15,312	14.9665	14.6230	0.0000	0.0000	712	10,709,548.00		

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Mar 2018	ZAUS	Future	70	15.2186	14.8658	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.4710	15.1086	0.0000	0.0000	0	0.00
			<u>842,922</u>					<u>98,955.00</u>	<u>1,406,674,011.80</u>
									<u>127,523,290.00</u>
									<u>1,441,421,723,754.60</u>
<b>Option</b>									
Dec 2016	ZAUS	11.80 Put	250	0.0593	0.1530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	0.1360	2.0883	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.75 Put	25,850	0.3580	3.9086	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	166,585	1.6085	10.6482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	5.4372	26.4315	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	661.7194	373.0714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	9.7194	42.4714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	10.1278	44.1455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	12.4417	53.4403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	17.2783	71.9445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	36,016	18.7516	77.3606	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	42.0190	157.8453	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	51.1547	188.4288	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	55.2997	201.3828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.85 Put	20,000	75.1258	256.9644	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.90 Put	250	90.5298	294.4657	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	22,025	121.6073	45.3896	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	14.00 Put	88,710	129.6073	374.7896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	102.7081	37.7779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	92.7432	33.8083	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	89.6339	32.5757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	194.6264	460.7862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	208.9056	478.5312	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.14 Put	10,000	223.5595	496.4324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.15 Put	150	231.0202	505.4386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	65.9069	23.2655	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	0	61.5602	21.5788	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	14.20 Put	2,000	269.5602	550.9788	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	51.9397	17.8697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	2,000	309.9397	597.2697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	351.8803	644.1914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	38.3917	12.7135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	31.5002	10.5974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	484.7850	788.6129	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,000	22.8388	8.0410	0.0000	0.0000	800	0.00
Dec 2016	ZAUS	14.50 Put	32,849	530.8388	837.4410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	540.1300	847.2290	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	16.7562	6.1986	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	14.63 Put	5,700	653.3081	965.1504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	682.0017	994.7421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	12.8224	4.9695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	720.4552	1034.2526	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	817.2853	1133.2562	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	8.7688	3.6894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	7.8328	3.3828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	5.3630	2.5404	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1013.3630	1331.9404	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	4.1558	1.8104	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1211.2618	1530.6930	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1221.1859	1540.6504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	2.0853	0.6655	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1410.0853	1730.0655	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	1.6258	0.5122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1509.5284	1829.8800	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1579.2331	1899.7828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1688.8845	2009.6695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1808.6202	2129.5850	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	0.5363	0.1584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	0.3498	0.1004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2008.3498	2329.5004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	0.2579	0.0724	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	0.1511	0.0407	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2538.0865	2859.4511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	0.0823	0.0547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2698.0588	3019.4853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	0.0487	0.1072	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	0.0672	0.1543	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	0.0791	0.1739	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	0.0896	0.1908	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	0.2461	0.4144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	0.3105	0.4986	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	0.4220	0.6393	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	1,000	0.4454	0.6681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	0.7364	0.4241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	0.8036	0.3716	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	0.8504	0.3401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	0.8744	0.3253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.2361	0.0553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.1950	0.0446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.1868	0.0425	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.15 Call	26,053	0.1353	0.0296	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.1088	0.0232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0358	0.0067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0312	0.0057	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.0227	0.0040	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0168	0.0029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0140	0.0023	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0101	0.0016	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0087	0.0014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0024	0.0003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0010	0.0001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0009	0.0001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	25.8329	45.7836	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	42.1426	72.3315	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	95,797	97.1068	168.7354	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.03 Put	1,000	102.3599	176.5377	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	115.4403	195.7316	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	147.5726	242.8258	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	214.6727	341.0453	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	830.1028	639.5379	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	799.3071	614.0418	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	501	631.6855	479.0353	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	418.9855	599.2353	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	469.5523	661.2647	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	494.2816	373.2462	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	581.5816	793.4462	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	455.5448	343.1140	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	642.8448	863.3140	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	440.8390	331.7198	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	668.1390	891.9198	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	419.5985	315.3052	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	807.8920	1047.9648	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	298.3291	223.3233	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	286.2117	214.1676	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	506	276.8731	207.1217	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	254.8494	190.5394	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1246.1545	1521.2263	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1352.8845	1633.5057	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	186.2895	138.3450	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	183.2634	136.0015	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1642.5247	1934.9196	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1677.3807	1971.0998	0.0000	0.0000	0	0.00



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Mar 2017	ZAUS	15.80 Call	180	142.6922	105.4170	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	120.6962	89.1262	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	100.5764	74.2674	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	80.0191	59.1181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2602.7917	2918.8609	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	53.8214	41.0486	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	44.2658	33.5612	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	24.8002	14.4884	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	24.6888	14.3338	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	14.0466	7.7697	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	9.4295	5.0653	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.9597	0.4400	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	464.9568	614.9429	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	482.7413	635.6882	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	597.1763	767.4781	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	633.0015	808.3144	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	659.2476	838.1870	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	713.3663	899.4331	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	787.7939	645.4540	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1054.8210	1276.3923	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	492.5823	402.0631	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1490.4794	1744.5223	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	406.2667	329.3663	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1708.6667	1971.8663	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	392.2611	317.3367	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	390.3057	315.6592	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	363.4920	293.1209	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	344.8979	278.0866	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	317.2125	255.7526	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	248.8448	200.8226	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	135.2798	116.0874	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	115.0496	91.9720	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	63.6969	46.6895	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	188.1913	266.0642	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	251.4142	343.0413	0.0000	0.0000	13,802	0.00
Sep 2017	ZAUS	13.40 Put	500	374.1151	483.3529	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	500.6322	632.1707	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	504.5785	637.0167	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	714.1080	880.3070	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	766.1048	938.2382	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	847.5047	1028.0567	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	510.7362	431.8236	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	16.80 Call	110	437.3383	369.9120	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.00 Call	650	405.2396	342.9082	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	400.6696	339.0651	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	3,099	287.6911	250.8403	0.0000	0.0000	6,901	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	399.8225	509.6285	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	652.1610	795.9875	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.09 Put	16,000	692.2771	843.1563	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.15 Put	16,000	719.7572	875.3395	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.18 Put	16,000	733.7133	891.6495	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.50 Put	2,055	899.3253	1074.3864	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	915.7470	1092.3078	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	698.4685	608.6975	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	641.7362	559.9167	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.13 Call	16,000	583.3500	509.8246	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.17 Call	16,000	576.3015	503.7860	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.20 Call	16,000	571.0845	499.3151	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	564.2198	493.4364	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	18.06 Call	2,055	446.2222	401.0354	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	607.1169	734.1872	0.0000	0.0000	0	0.00	
			<u>2,424,862</u>					<u>23,003.00</u>	<u>0.00</u>	<u>31,044,686.00</u>
		<b>Total</b>	<b>3,267,784</b>					<b>121,958.00</b>	<b>1,406,674,011.80</b>	<b>158,567,976.00</b>
		<b>Grand Total</b>	<b>3,824,815</b>					<b>146,389.00</b>	<b>1,802,873,293.30</b>	<b>211,046,123</b>
										<b>1,990,576,062,672.60</b>