



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	368.0351	297.1416	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>	20,000.00	7,214,600.00
<b>Future</b>											
Nov 2016	DACR	Future	435	2.1293	2.1414	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>
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	435.00	9,090,195.00
<b>Future</b>											
Oct 2016	DAEU	Future	34	15.7570	15.9291	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.8736	16.0470	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104,928.00</u>	<u>1,331,049,401.60</u>
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394,528.00	1,331,049,401.60
<b>Future</b>											
Oct 2016	DAGB	Future	85	17.4273	17.6081	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.1146	18.3012	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>50,720.00</u>	<u>830,307,812.10</u>
		<b>Total</b>	<b>158</b>					<b>0.00</b>	<b>0.00</b>	241,833.00	830,307,812.10
<b>Future</b>											
Oct 2016	DAUS	Future	10,000	14.2617	14.3560	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,123	14.2617	14.3560	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,437	14.2957	14.3914	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	14.2985	14.3942	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	14.3268	14.4224	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	14.3353	14.4308	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	14.3494	14.4449	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	14.3522	14.4477	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>		
Nov 2016	DAUS	Future	390	14.3855	14.4813	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.4271	14.5233	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.4299	14.5262	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	36	14.4327	14.5291	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	14.4498	14.5464	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.4726	14.5694	0.0000	0.0000	0	0.00		
			<u>23,745</u>					<u>0.00</u>	<u>0.00</u>	<u>4,382,697.00</u>	<u>48,817,111,636.90</u>

Option

Oct 2016	DAUS	14.44 Call	10,000	28.0065	71.3811	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	206.3065	155.3811	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	82.9955	102.9830	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	56.8804	36.8554	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	15.6827	12.9676	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	21.7507	18.0890	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.2657	0.1799	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	28.0063	21.9152	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	1.5485	1.4219	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	1.3469	1.2304	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	17.2032	13.1568	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	241.9945	194.9228	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	80.1105	93.4988	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	829.6753	745.6024	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	6.9168	6.6855	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	53.1921	40.6145	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	637.2352	712.3629	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	776.1375	702.4773	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	18.9258	21.1350	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	821.7898	898.0857	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	708.3019	778.5939	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	672.7158	741.0757	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	541.4937	601.8346	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	482.7446	538.9883	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	455.1026	509.3008	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	403.2619	453.4032	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	334.9986	378.1619	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	202.9910	230.6438	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	43.8434	32.9177	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1337.2657	1251.6626	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	13.1940	15.8518	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	5.1014	3.2714	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	102.8035	78.3714	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	1.2344	0.7444	0.0000	0.0000	0	0.00

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Dec 2016	DAUS	14.75 Put	5,000	707.6077	628.6107	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	325.9939	270.5986	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	192.7887	192.0764	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	407.5624	346.3186	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	269.1263	270.5871	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	425.8072	371.4052	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	301.2983	305.5613	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	500.8989	442.2140	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	384.7072	391.8873	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	496.9925	448.9312	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	378.9898	387.4070	0.0000	0.0000	0	0.00	
			<u>461,515</u>					<u>0.00</u>	<u>0.00</u>	<u>9,963,587.00</u>
	<b>Total</b>		<b>485,260</b>					<b>0.00</b>	<b>0.00</b>	<b>14,346,284.00</b>
<b>Future</b>										
Dec 2016	EUUS	Future	11,353	1.1044	1.1091	1.1068	1.1068	2,076	22,981,714.00	
			<u>11,353</u>					<u>2,076.00</u>	<u>22,981,714.00</u>	<u>327,087.00</u>
	<b>Total</b>		<b>11,353</b>					<b>2,076.00</b>	<b>22,981,714.00</b>	<b>3,705,395,394.00</b>
<b>Future</b>										
Dec 2016	ZAAD	Future	7,176	10.9174	10.9545	11.0950	11.0404	26	288,415.40	
Mar 2017	ZAAD	Future	3,432	11.0766	11.1134	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	11.2617	11.2992	0.0000	0.0000	0	0.00	
			<u>10,699</u>					<u>26.00</u>	<u>288,415.40</u>	<u>2,971,849.00</u>
	<b>Total</b>		<b>10,699</b>					<b>26.00</b>	<b>288,415.40</b>	<b>3,004,226.00</b>
<b>Future</b>										
Dec 2016	ZACA	Future	4,333	10.8855	11.0077	0.0000	0.0000	0	0.00	
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>	<u>64,891.00</u>
	<b>Total</b>		<b>4,333</b>					<b>0.00</b>	<b>0.00</b>	<b>64,891.00</b>
<b>Future</b>										
Dec 2016	ZACR	Future	10	2.1344	2.1464	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,754.00</u>
	<b>Total</b>		<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>2,502,692,756.00</b>
<b>Future</b>										
Dec 2016	ZAEU	Future	50,710	15.9523	16.1272	16.1939	15.9100	176	2,825,608.90	
Mar 2017	ZAEU	Future	8,000	16.2793	16.4568	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,607	16.6658	16.8461	0.0000	0.0000	0	0.00	
			<u>136,317</u>					<u>176.00</u>	<u>2,825,608.90</u>	<u>9,592,219.00</u>
	<b>Total</b>		<b>136,317</b>					<b>176.00</b>	<b>2,825,608.90</b>	<b>132,381,155,482.50</b>

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<b>Option</b>											
Dec 2016	ZAEU	16.50 Call	450	346.4289	407.8833	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	1196.0259	1068.3881	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	3.1259	3.8796	0.0000	0.0000	0	0.00		
			6,372					0.00	0.00	4,783,691.00	0.00
	<b>Total</b>		<b>142,689</b>					<b>176.00</b>	<b>2,825,608.90</b>	14,375,910.00	132,381,155,482.50
<b>Future</b>											
Dec 2016	ZAFR	Future	1,864	14.6374	14.7660	0.0000	0.0000	0	0.00		
			1,864					0.00	0.00	564,208.00	5,891,641,134.30
	<b>Total</b>		<b>1,864</b>					<b>0.00</b>	<b>0.00</b>	564,208.00	5,891,641,134.30
<b>Future</b>											
Dec 2016	ZAGB	Future	60,977	17.6239	17.8067	18.0066	17.4750	21,634	389,383,050.70		
Mar 2017	ZAGB	Future	5,759	17.9473	18.1322	18.3172	18.1965	11	200,824.70		
Jun 2017	ZAGB	Future	19,955	18.3262	18.5154	0.0000	0.0000	0	0.00		
			86,691					21,645.00	389,583,875.40	6,879,105.00	113,121,630,508.30
<b>Option</b>											
Dec 2016	ZAGB	16.76 Put	1,050	273.6438	213.5660	0.0000	0.0000	525	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	413.1196	335.0034	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.30 Put	525	490.1818	403.3927	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.75 Put	0	729.8289	621.1090	0.0000	0.0000	1,100	0.00		
Dec 2016	ZAGB	17.80 Put	800	759.5049	648.4945	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.00 Put	1,000	885.4089	766.0284	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	19.39 Call	525	190.4105	0.0000	0.0000	0.0000	1,050	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	3824.0335	3647.9371	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	10.9163	11.2423	0.0000	0.0000	0	0.00		
			18,555					2,675.00	0.00	1,746,451.00	0.00
	<b>Total</b>		<b>105,246</b>					<b>24,320.00</b>	<b>389,583,875.40</b>	8,625,556.00	113,121,630,508.30
<b>Future</b>											
Dec 2016	ZAHK	Future	7,100	1.8633	1.8750	0.0000	0.0000	0	0.00		
			7,100					0.00	0.00	25,453.00	489,183,408.00
	<b>Total</b>		<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	25,453.00	489,183,408.00
<b>Future</b>											
Dec 2016	ZAJY	Future	14,423	0.1392	0.1407	0.1410	0.1410	3	42,300.00		
Mar 2017	ZAJY	Future	1,443	0.1421	0.1436	0.0000	0.0000	0	0.00		
			15,866					3.00	42,300.00	858,001.00	9,438,799,782.10
	<b>Total</b>		<b>15,866</b>					<b>3.00</b>	<b>42,300.00</b>	858,001.00	9,438,799,782.10

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<b>Future</b>										
Dec 2016	ZAKS	Future	1,382	0.1409	0.1417	0.0000	0.0000	0	0.00	
			<u>1,382</u>					0.00	0.00	24,363.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	<b>24,363.00</b>
<b>Future</b>										
Dec 2016	ZASD	Future	165	10.4400	10.5450	0.0000	0.0000	0	0.00	
			<u>165</u>					0.00	0.00	8,430.00
		<b>Total</b>	<b>165</b>					<b>0.00</b>	<b>0.00</b>	<b>8,430.00</b>
<b>Future</b>										
Dec 2016	ZAUM	Future	367	14.4441	14.5406	14.6041	14.4992	47	68,522,390.00	
Mar 2017	ZAUM	Future	91	14.6828	14.7800	14.8651	14.7285	20	29,588,190.00	
Jun 2017	ZAUM	Future	51	14.9615	15.0600	15.0146	15.0146	3	4,504,380.00	
			<u>509</u>					70.00	102,614,960.00	132,720.00
		<b>Total</b>	<b>509</b>					<b>70.00</b>	<b>102,614,960.00</b>	<b>137,243.00</b>
<b>Future</b>										
Dec 2016	ZAUS	Future	409,792	14.4441	14.5406	14.6830	14.2204	108,126	1,570,915,007.30	
Mar 2017	ZAUS	Future	104,801	14.6828	14.7800	14.9000	14.5841	8,336	123,894,358.90	
Jun 2017	ZAUS	Future	149,121	14.9615	15.0600	15.1273	15.0133	580	8,765,060.50	
Sep 2017	ZAUS	Future	4,150	15.2223	15.3228	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	670	15.5332	15.6351	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.8661	15.9659	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	16.1989	16.2967	0.0000	0.0000	0	0.00	
			<u>668,674</u>					117,042.00	1,703,574,426.70	123,137,750.00
										1,379,900,041,558.10
<b>Option</b>										
Dec 2016	ZAUS	11.80 Put	250	9.3354	6.3344	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.59 Put	2,800	34.0627	24.3738	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.75 Put	25,850	43.5931	31.5754	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.00 Put	151,550	63.4058	46.8491	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.22 Put	725	95.8762	69.8856	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Call	2,800	1222.2680	1288.7291	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Put	7,800	118.1680	88.1291	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.35 Put	4,500	120.1842	89.7979	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	25,686	153.5139	117.7499	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Call	1,230	951.6436	1004.8780	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Put	2,000	207.5436	164.2780	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.75 Put	12,000	222.8639	177.6909	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.77 Put	19,800	229.6690	183.2645	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.00 Call	23,450	761.6030	802.0257	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.00 Put	141,460	317.5030	261.4257	0.0000	0.0000	0	0.00	

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Dec 2016	ZAUS	14.05 Call	300	732.9922	771.5436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	716.2178	753.6627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	710.6915	747.7697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	361.0977	301.3131	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	370.2075	309.6972	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	662.4155	696.2687	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	652.0413	685.1974	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	14.20 Put	2,000	407.9413	344.5974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	432.5643	367.5071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	4,215	457.9811	391.2537	0.0000	0.0000	1,115	0.00
Dec 2016	ZAUS	14.33 Put	5,000	473.6056	405.8997	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	582.9760	611.4470	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	555.2479	581.8261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	538.8747	467.4310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	512.1492	535.0379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	568.0492	494.4379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	573.9716	499.9356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	472.6829	492.2174	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	647.2955	569.6173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	666.2567	587.8840	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	439.5651	457.0158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	691.9201	612.6496	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	757.9202	676.5673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	382.8378	396.8380	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	12,829	341.4334	353.0356	0.0000	0.0000	2,230	0.00
Dec 2016	ZAUS	15.00 Put	29,368	897.3334	812.4356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	314.5574	324.6706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	289.8500	298.5638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1045.7500	957.9638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1053.3974	965.4721	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	271.5521	279.2022	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	246.2842	252.4365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1202.1842	1111.8365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	230.7916	236.0525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	53,000	227.0784	232.1301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1282.9784	1191.5301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1340.4659	1248.3251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1432.2420	1339.1336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1534.2127	1440.2013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	500	171.3300	173.4837	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,756	151.5499	153.3722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1707.4499	1612.7722	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	16.11 Call	7,150	138.4000	139.7230	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	117.4711	118.0751	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2129.0521	2032.7331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2184.1758	2087.7260	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	96.7056	96.7162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2332.3480	2235.6140	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	81.1221	80.7770	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	72.6454	72.1448	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	69.8580	69.3130	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	67.7126	67.1361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	50.5422	49.4930	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	47.3415	45.8920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	43.1593	41.8257	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	42.4319	41.1199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	35.8292	34.7332	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	34.7218	33.6651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	34.0108	32.9804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	33.6629	32.6454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	22.3225	22.8774	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	20.4235	21.0366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	20.0224	20.6186	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	17.2405	17.7216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	15.5912	16.0062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	9.8386	10.0398	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	9.3407	9.5250	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	8.7747	8.9401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	7.5773	7.7044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	6.6054	6.7031	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	6.0674	6.1496	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	5.2246	5.2838	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	4.8986	4.9494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	2.7190	2.7225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	1.8624	1.8535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	1.7410	1.7308	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	36.1083	25.3466	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	130.3871	102.7693	0.0000	0.0000	5,626	0.00
Mar 2017	ZAUS	14.10 Put	46,000	462.1932	401.1598	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	609.6523	541.1626	0.0000	0.0000	5,774	0.00
Mar 2017	ZAUS	14.65 Put	100	748.3986	674.5480	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1121.8669	1038.2421	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1213.9291	1128.7381	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1468.0379	1378.9674	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>
Mar 2017	ZAUS	15.74 Put	3,200	1499.0340	1409.6182	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	428.7131	435.9994	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	347.7707	353.0796	0.0000	0.0000	5,626	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2332.7646	2238.6558	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	201.9220	202.8447	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	135.7372	133.0813	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	135.3663	132.7079	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	117.4123	114.6733	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	97.1794	100.1142	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	27.3200	27.8522	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	441.0195	392.9294	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	455.8191	406.9328	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	550.8675	497.3170	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	580.6038	525.7405	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	603.5269	546.6064	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	959.7698	889.2377	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1351.2065	1273.8531	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	730.2229	748.3975	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1548.7229	1468.3975	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	708.7447	726.0955	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	648.6971	664.0138	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	612.0814	626.1976	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	516.0511	527.9653	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	322.5016	326.0264	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	287.6896	290.6636	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	219.8874	227.7163	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	165.0783	139.9954	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	463.9976	422.4585	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	467.5638	425.8588	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	649.4804	0.0000	0.0000	0.0000	220	0.00
Sep 2017	ZAUS	14.32 Put	110	693.5977	642.3962	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	825.1738	847.4463	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	733.7296	0.0000	0.0000	0.0000	220	0.00
Sep 2017	ZAUS	17.03 Call	110	686.3021	705.1334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	525.3775	498.9133	0.0000	0.0000	0	0.00
			<u>1,999,778</u>					<u>21,311.00</u>	<u>0.00</u>
									<u>29,308,706.00</u>
			<b>Total</b>	<b>2,668,452</b>				<b>138,353.00</b>	<b>1,703,574,426.70</b>
									<b>152,446,456.00</b>
									<b>1,379,900,041,558.10</b>



<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>
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Grand Total

3,476,055

165,024.00

2,221,911,300.40

203,516,475

1,911,035,175,515.90