



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	380.0458	384.8618	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	2.1082	2.1152	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											
Oct 2016	DAEU	Future	34	15.6112	15.6414	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.7268	15.7576	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104 961.00</u>	<u>1 331 569 871.00</u>
		Total	534					0.00	0.00	394 561.00	1 331 569 871.00
Future											
Oct 2016	DAGB	Future	85	17.2490	17.3232	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.9304	18.0081	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>
		Total	158					0.00	0.00	241 833.00	830 307 812.10
Future											
Oct 2016	DAUS	Future	2,627	14.1925	14.2037	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	14.1953	14.2065	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	14.2232	14.2346	0.0000	0.0000	22	317,027.00		
Nov 2016	DAUS	Future	700	14.2316	14.2430	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	14.2455	14.2570	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	0	14.2483	14.2598	0.0000	0.0000	1,000	14,231,000.00		
Nov 2016	DAUS	Future	1,123	14.2818	14.2933	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.3237	14.3351	0.0000	0.0000	0	0.00		

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Dec 2016	DAUS	Future	251	14.3265	14.3379	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	36	14.3293	14.3407	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	14.3461	14.3576	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	790	14.3690	14.3806	0.0000	0.0000	0	0.00
			<u>12,545</u>					<u>1,022.00</u>	<u>14,548,027.00</u>
									<u>4 386 987.00</u>
									<u>48 878 098 531.50</u>
Option									
Oct 2016	DAUS	14.58 Call	12,000	19.0833	39.1535	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	48.2283	58.9125	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	5.8152	9.6307	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	10.1097	15.3168	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.0825	0.1771	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	10.4778	17.9479	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.0270	0.3273	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.0213	0.2749	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	7.3419	13.0235	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	239.3957	259.5198	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	30.2293	45.3665	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	890.8874	891.5965	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	2.0617	3.2096	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	47.5821	55.3516	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	528.7923	549.2197	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	10,000	119.5659	129.8494	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	827.5651	830.7897	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	9.4182	11.9519	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	720.2495	737.7516	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	609.4860	627.9093	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	574.8586	593.5318	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	448.5144	467.8235	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	392.8298	412.2015	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	366.8681	386.2042	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	318.6644	337.7900	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	258.7360	277.3248	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	144.2384	160.0336	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	41.5862	46.0917	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1407.3309	1405.4935	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	5.0159	8.0544	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	3.9908	4.4647	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	101.2421	106.6781	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	1.0099	0.8479	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	739.8340	744.0195	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	346.3848	344.3620	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	157.4119	161.6838	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	14.10 Put	1,000	431.5291	429.0052	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	228.0106	232.8858	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	458.9364	455.8818	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	267.6334	274.2325	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	537.4639	534.8894	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	346.8443	353.8971	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	529.5062	527.4501	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	349.7731	353.9482	0.0000	0.0000	0	0.00
			<u>451,515</u>					<i>0.00</i>	<i>0.00</i>
		Total	464,060					1,022.00	14,548,027.00
									14 400 574.00
									48 878 098 531.50
Future									
Dec 2016	EUUS	Future	8,493	1.1021	1.1034	0.0000	0.0000	2,860	31,531,500.00
			<u>8,493</u>					<i>2,860.00</i>	<i>31,531,500.00</i>
		Total	8,493					2,860.00	31,531,500.00
									329 947.00
									3 736 926 894.00
Future									
Dec 2016	ZAAD	Future	7,086	10.9071	10.9313	11.0099	10.8823	82	899,587.50
Mar 2017	ZAAD	Future	3,432	11.0674	11.0922	0.0000	0.0000	0	0.00
Jun 2017	ZAAD	Future	91	11.2532	11.2778	0.0000	0.0000	0	0.00
			<u>10,609</u>					<i>82.00</i>	<i>899,587.50</i>
		Total	10,609					82.00	899,587.50
									2 971 946.00
									24 748 969 362.50
Future									
Dec 2016	ZACA	Future	4,333	10.9089	10.9182	0.0000	0.0000	0	0.00
			<u>4,333</u>					<i>0.00</i>	<i>0.00</i>
		Total	4,333					0.00	0.00
									64 891.00
									602 557 157.70
Future									
Dec 2016	ZACR	Future	10	2.1132	2.1204	0.0000	0.0000	0	0.00
			<u>10</u>					<i>0.00</i>	<i>0.00</i>
		Total	10					0.00	0.00
									109 754.00
									2 502 692 756.00
Future									
Dec 2016	ZAEU	Future	51,050	15.8047	15.8357	15.9265	15.8265	3,346	52,939,990.00
Mar 2017	ZAEU	Future	8,000	16.1312	16.1634	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,642	16.5130	16.5478	16.5000	16.5000	35	577,500.00
			<u>136,692</u>					<i>3,381.00</i>	<i>53,517,490.00</i>
		Total							9 597 229.00
									132 460 523 837.60
Option									
Dec 2016	ZAEU	16.50 Call	450	269.2259	293.7481	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1282.1693	1270.9780	0.0000	0.0000	0	0.00

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Dec 2016	ZAEU	21.90 Call	2,961	1.9605	2.2953	0.0000	0.0000	0	0.00	
			6,372					0.00	0.00	4 783 691.00
		Total	143,064					3,381.00	53,517,490.00	14 380 920.00 132 460 523 837.60
Future										
Dec 2016	ZAFR	Future	2,011	14.5262	14.5648	0.0000	0.0000	147	2,135,498.40	
			2,011					147.00	2,135,498.40	564 355.00 5 893 776 632.70
		Total	2,011					147.00	2,135,498.40	564 355.00 5 893 776 632.70
Future										
Dec 2016	ZAGB	Future	52,219	17.4436	17.5185	17.6970	17.4068	8,361	147,583,152.20	
Mar 2017	ZAGB	Future	5,759	17.7663	17.8424	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	19,955	18.1395	18.2178	0.0000	0.0000	0	0.00	
			77,933					8,361.00	147,583,152.20	6 892 632.00 113 360 276 248.20
Option										
Dec 2016	ZAGB	16.76 Put	1,050	289.8843	283.2514	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	443.3081	431.1497	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	526.7911	511.6836	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	820.6446	795.3100	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	955.7325	926.3761	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	133.0308	156.5309	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3995.6097	3927.3828	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	6.1682	7.0750	0.0000	0.0000	0	0.00	
			18,555					0.00	0.00	1 746 451.00 0.00
		Total	96,488					8,361.00	147,583,152.20	8 639 083.00 113 360 276 248.20
Future										
Dec 2016	ZAHK	Future	7,100	1.8494	1.8510	0.0000	0.0000	10,310	192,087,400.00	
			7,100					10,310.00	192,087,400.00	35 763.00 681 270 808.00
		Total	7,100					10,310.00	192,087,400.00	35 763.00 681 270 808.00
Future										
Dec 2016	ZAJY	Future	13,577	0.1381	0.1379	0.1401	0.1401	14,594	203,123,670.20	
Mar 2017	ZAJY	Future	1,443	0.1410	0.1407	0.0000	0.0000	0	0.00	
			15,020					14,594.00	203,123,670.20	874 249.00 9 664 908 428.70
		Total	15,020					14,594.00	203,123,670.20	874 249.00 9 664 908 428.70
Future										
Dec 2016	ZAKS	Future	1,382	0.1403	0.1400	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

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Future											
Dec 2016	ZASD	Future	165	10.3211	10.3382	0.0000	0.0000	0	0.00		
			<u>165</u>					<u>0.00</u>	<u>0.00</u>	<u>8 430.00</u>	<u>86 147 692.40</u>
		Total	165					0.00	0.00	8 430.00	86 147 692.40
Future											
Dec 2016	ZAUM	Future	393	14.3404	14.3519	0.0000	0.0000	96	137,587,200.00		
Mar 2017	ZAUM	Future	91	14.5793	14.5911	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	51	14.8584	14.8702	0.0000	0.0000	0	0.00		
			<u>535</u>					<u>96.00</u>	<u>137,587,200.00</u>	<u>132 834.00</u>	<u>150 126 605 810.00</u>
		Total	535					96.00	137,587,200.00	137 357.00	150 126 605 810.00
Future											
Dec 2016	ZAUS	Future	411,532	14.3404	14.3519	14.5379	14.3133	72,141	1,044,980,512.60		
Mar 2017	ZAUS	Future	104,705	14.5793	14.5911	14.7555	14.5801	524	7,728,688.60		
Jun 2017	ZAUS	Future	150,436	14.8584	14.8702	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	4,150	15.1193	15.1309	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.4281	15.4403	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.7615	15.7736	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.0949	16.1069	0.0000	0.0000	0	0.00		
			<u>671,633</u>					<u>72,665.00</u>	<u>1,052,709,201.20</u>	<u>123 454 363.00</u>	<u>1 384 477 529 495.80</u>
Option											
Dec 2016	ZAUS	11.80 Put	250	9.6934	10.0784	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	32.0619	33.5086	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	40.6034	42.4197	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	151,550	62.3208	64.8228	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	95.6547	98.7738	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	1119.1175	1134.0487	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	118.7175	122.1487	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	120.8087	124.2648	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	26,886	155.4995	159.2949	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.65 Put	3,000	196.7738	0.0000	0.0000	0.0000	3,000	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	853.6299	869.2324	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	2,000	213.2299	217.3324	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	230.5398	234.6709	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	237.7046	241.8420	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Call	23,450	670.4416	685.9997	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Put	88,460	330.0416	334.0997	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.05 Call	300	642.9358	658.4346	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.08 Call	5,000	626.8439	642.3014	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.09 Call	1,200	621.5476	636.9902	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	14.10 Put	2,800	375.8877	379.8124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	385.4653	389.3598	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	575.4178	590.6959	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	565.5353	580.7717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	425.1353	428.8717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	451.0168	454.6395	0.0000	0.0000	2,000	0.00
Dec 2016	ZAUS	14.30 Put	5,165	477.7224	481.2159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	494.1354	497.5469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	500.0723	514.9531	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	528.5146	531.7365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	474.8107	489.5008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	564.3682	567.3826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	435.4889	449.8176	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	595.0889	597.9176	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	601.3242	604.1142	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	399.1515	413.0844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	678.4082	680.7164	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	698.3148	700.4956	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	368.8669	382.4155	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	725.2365	727.2429	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	794.3855	795.9409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	328.9193	341.8830	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	317.4836	330.2595	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	89,279	280.4094	292.5121	0.0000	0.0000	22,500	0.00
Dec 2016	ZAUS	15.00 Put	29,368	940.0094	940.6121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	256.6068	268.2720	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	234.8612	246.1363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1094.4612	1094.2363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1102.3916	1102.1269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	218.8111	229.7703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	196.8086	207.2877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1256.4086	1255.3877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	183.4182	193.5762	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1339.8212	1338.4005	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1399.0806	1397.3804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1493.5406	1491.4062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1598.2901	1595.6915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	132.5595	141.2579	0.0000	0.0000	2,000	0.00
Dec 2016	ZAUS	16.00 Call	52,756	115.7908	123.8950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1775.3908	1771.9950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	104.9056	112.5893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	87.7795	94.7352	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	16.47 Put	1,365	2205.8201	2200.7306	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2261.9155	2256.6299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	71.0622	77.2120	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2412.5184	2406.7356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	58.7234	64.2060	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	52.0993	57.1892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	49.9352	54.8923	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	48.2757	53.1284	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	34.1052	39.3165	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	30.7365	36.3269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	26.4372	32.4528	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	25.7030	31.7834	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	19.2468	25.7683	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	18.2066	24.7721	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	17.5458	24.1348	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	17.2251	23.8236	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	7.9159	13.1933	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	7.0761	11.9401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	6.9012	11.6772	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	5.7134	9.8716	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	5.0317	8.8172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	2.8096	5.2553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	2.6306	4.9571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	2.4301	4.6206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	2.0175	3.9176	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	1.6949	3.3569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	1.5215	3.0508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	1.2582	2.5781	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	1.1593	2.3977	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.5480	1.2354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.3383	0.8065	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.3104	0.7475	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	43.3716	39.4370	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	144.6742	142.5418	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	495.4931	492.0550	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	594.1615	590.6392	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	647.0239	643.4647	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	789.7862	785.7089	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1172.4041	1167.7100	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1266.6678	1261.5495	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	455.6497	462.2437	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1526.0311	1520.6672	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	15.74 Put	3,200	1557.5659	1552.1739	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	384.5392	390.9015	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	307.3880	313.8112	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2402.3688	2396.2318	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	173.7277	178.6601	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	117.3345	121.0703	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	116.9942	120.7299	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	96.9222	104.3013	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	76.2456	82.5529	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	19.6143	21.9888	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	471.1362	470.1115	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	486.3861	485.3109	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	584.4493	583.0729	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	617.5327	616.1220	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	641.7517	640.3200	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1004.7439	1002.9442	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1402.8773	1400.2099	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	682.2663	691.0307	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1603.8663	1600.8307	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	661.5989	670.2622	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	603.8736	612.2486	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	568.7234	576.9035	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	475.9691	483.8402	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	295.2404	302.5007	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	261.7467	269.0339	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	189.8823	196.4130	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	190.8876	189.5724	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	494.5862	493.7422	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	498.2627	497.4245	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	685.1850	684.5187	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	730.3587	729.7255	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	781.2201	788.4554	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	692.4724	699.3892	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	646.6951	653.2907	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	546.4337	548.9120	0.0000	0.0000	0	0.00
			<u>2,055,850</u>					<u>29,500.00</u>	<u>0.00</u>
									<u>29 683 494.00</u>
			Total	2,727,483				102,165.00	1 052,709,201.20
									153 137 857.00
									1 384 477 529 495.80

<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

3,501,880

143,018.00

1 835 722 726.50

204,310,512

1,916,608,734,272.10