



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	702.1007	734.4468	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	20,000.00	7,214,600.00
		Total	20,000					0.00	0.00	20,000.00	7,214,600.00
Future											
Nov 2016	DACR	Future	435	2.0088	2.0026	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9,090,195.00
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Nov 2016	DAEU	Future	34	15.0513	14.8969	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.0617	14.9069	0.0000	0.0000	0	0.00		
			534					0.00	0.00	105,113.00	1,333,859,044.80
		Total	534					0.00	0.00	394,713.00	1,333,859,044.80
Future											
Dec 2016	DAGB	Future	35	16.6895	16.5689	0.0000	0.0000	28	466,564.00		
Dec 2016	DAGB	Future	14	16.7429	16.7080	0.0000	0.0000	14	233,912.00		
Apr 2017	DAGB	Future	73	17.2238	17.0980	0.0000	0.0000	0	0.00		
			122					42.00	700,476.00	50,932.00	833,891,058.20
		Total	122					42.00	700,476.00	242,045.00	833,891,058.20
Future											
Nov 2016	DAUS	Future	0	13.5800	13.5441	0.0000	0.0000	15,400	209,132,000.00		
Nov 2016	DAUS	Future	288	13.5764	13.5551	0.0000	0.0000	11	148,720.00		
Nov 2016	DAUS	Future	700	13.5843	13.5632	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.5979	13.5766	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.6006	13.5793	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,970	13.6332	13.6115	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	13.6750	13.6535	0.0000	0.0000	0	0.00		

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Dec 2016	DAUS	Future	251	13.6778	13.6563	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	94	13.6807	13.6592	0.0000	0.0000	12	163,908.00		
Dec 2016	DAUS	Future	720	13.6978	13.6762	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	13.7206	13.6989	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	13.7374	13.7157	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.7873	13.7657	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	17	13.8084	13.7868	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.0221	14.0006	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.2670	14.2453	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5179	14.4973	0.0000	0.0000	0	0.00		
			<u>15,744</u>					<u>15,423.00</u>	<u>209,444,628.00</u>	<u>4,458,449.00</u>	<u>49,868,758,594.60</u>

Option

Nov 2016	DAUS	13.72 Call	10,000	28.0249	32.2696	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.72 Put	10,000	179.6249	208.1696	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	341.1991	368.9829	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1375.2548	1396.3687	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	0.0428	0.0754	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	167.6631	175.7135	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	110.7751	120.5531	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	95.7840	105.7319	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	51.9118	61.0968	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	37.6217	45.8913	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	31.9250	39.6759	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	22.8631	29.5346	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	14.2260	19.6266	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	4.3667	6.8007	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	89.4010	109.0045	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1999.5602	2021.2981	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	1.3136	1.6194	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	2.2332	2.6492	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	219.8240	240.4778	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0760	0.0814	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	305.2311	326.7615	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	129.0697	133.3538	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	1166.9036	1192.7967	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	583.3859	610.0685	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	51.6470	56.1874	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	307.2241	314.1962	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	694.7983	723.2035	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	85.7885	91.4549	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	510.3109	537.0465	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	304.3006	312.0945	0.0000	0.0000	0	0.00

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Apr 2017	DAUS	13.95 Put	1,000	683.1193	705.5623	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	139.5541	143.4702	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.80 Put	1,000	610.2332	631.1411	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	781.1427	803.8868	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	15.06 Call	1,000	424.7948	428.5994	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	184.8045	188.8232	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	748.5275	766.1993	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	227.1732	231.5565	0.0000	0.0000	0	0.00	
			337,735					0.00	0.00	10,098,587.00
		Total	353,479					15,423.00	209,444,628.00	14,557,036.00
										49,868,758,594.60
Future										
Dec 2016	EUUS	Future	57	1.1062	1.0967	0.0000	0.0000	15	165,540.00	
			57					15.00	165,540.00	338,527.00
		Total	57					15.00	165,540.00	338,527.00
										3,831,216,981.00
Future										
Dec 2016	ZAAD	Future	13,015	10.4779	10.3707	10.4460	10.4460	6	62,676.00	
Mar 2017	ZAAD	Future	11,240	10.6301	10.5221	0.0000	0.0000	11	116,765.00	
Jun 2017	ZAAD	Future	91	10.8074	10.6979	0.0000	0.0000	0	0.00	
			24,346					17.00	179,441.00	2,997,744.00
		Total	24,346					17.00	179,441.00	3,030,121.00
										25,026,082,293.60
Future										
Dec 2016	ZACA	Future	5,806	10.2298	10.1952	0.0000	0.0000	0	0.00	
			5,806					0.00	0.00	67,874.00
		Total	5,806					0.00	0.00	67,874.00
										634,753,582.70
Future										
Dec 2016	ZACR	Future	10	2.0137	2.0078	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109,754.00
		Total	10					0.00	0.00	109,754.00
										2,502,692,756.00
Future										
Dec 2016	ZAEU	Future	53,295	15.1467	14.9923	15.0855	15.0015	7,945	120,285,292.50	
Mar 2017	ZAEU	Future	26,950	15.4573	15.3000	15.3169	15.3169	74	1,133,450.60	
Jun 2017	ZAEU	Future	77,407	15.8208	15.6606	0.0000	0.0000	0	0.00	
			157,652					8,019.00	121,418,743.10	9,647,817.00
										133,243,351,107.80
Option										
Dec 2016	ZAEU	16.50 Call	450	83.1991	75.5959	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1803.2380	1952.4104	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	21.90 Call	2,961	0.2526	0.2433	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	202.0566	250.7651	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	1015.0946	932.2040	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	233.2393	218.1871	0.0000	0.0000	0	0.00	
			8,872					0.00	0.00	4,787,641.00
		Total	166,524					8,019.00	121,418,743.10	14,435,458.00
										133,243,351,107.80
Future										
Dec 2016	ZAFR	Future	2,011	14.0066	13.8501	0.0000	0.0000	0	0.00	
			2,011					0.00	0.00	564,355.00
		Total	2,011					0.00	0.00	564,355.00
										5,893,776,632.70
Future										
Dec 2016	ZAGB	Future	49,822	16.7590	16.6366	16.7807	16.6812	298	4,992,038.10	
Mar 2017	ZAGB	Future	8,276	17.0667	16.9426	0.0000	0.0000	3	51,150.00	
Jun 2017	ZAGB	Future	19,978	17.4247	17.2975	17.4500	17.4500	23	401,350.00	
			78,076					324.00	5,444,538.10	6,909,334.00
										113,644,057,308.30
Option										
Dec 2016	ZAGB	15.89 Put	525	138.3286	177.5815	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	483.7547	440.7620	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	484.7547	564.1620	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	714.7099	806.9387	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	292.4871	267.1514	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	833.4871	930.5514	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.40 Call	500	265.7473	242.9523	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	1220.4556	1327.9063	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	1387.7945	1498.3456	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	34.0872	31.4326	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4663.6209	4786.7981	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	0.6007	0.5689	0.0000	0.0000	0	0.00	
			20,761					0.00	0.00	1,749,313.00
		Total	98,837					324.00	5,444,538.10	8,658,647.00
										113,644,057,308.30
Future										
Dec 2016	ZAHK	Future	16,430	1.7660	1.7633	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.7963	1.7935	0.0000	0.0000	0	0.00	
			19,930					0.00	0.00	56,677.00
		Total	19,930					0.00	0.00	56,677.00
										1,060,468,026.00
Future										
Dec 2016	ZAJY	Future	12,605	0.1311	0.1303	0.0000	0.0000	0	0.00	

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			12,605					0.00	0.00	877,231.00	9,705,601,224.50	
		Total	12,605					0.00	0.00	877,231.00	9,705,601,224.50	
Future												
	Dec 2016	ZAKS	Future	1,382	0.1338	0.1335	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	ZANZ	Future	75	9.8106	9.7504	0.0000	0.0000	0	0.00		
				75					0.00	0.00	144,025.00	1,101,968,190.00
		Total	75					0.00	0.00	164,025.00	1,101,968,190.00	
Future												
	Dec 2016	ZASD	Future	318	9.8617	9.8121	0.0000	0.0000	0	0.00		
				318					0.00	0.00	8,583.00	87,643,864.10
		Total	318					0.00	0.00	8,583.00	87,643,864.10	
Future												
	Dec 2016	ZAUM	Future	344	13.6921	13.6705	0.0000	0.0000	20	27,293,000.00		
	Mar 2017	ZAUM	Future	91	13.9178	13.8963	0.0000	0.0000	0	0.00		
	Jun 2017	ZAUM	Future	56	14.1808	14.1592	0.0000	0.0000	0	0.00		
				491					20.00	27,293,000.00	133,028.00	150,398,493,850.00
		Total	491					20.00	27,293,000.00	137,551.00	150,398,493,850.00	
Future												
	Dec 2016	ZAUS	Future	399,017	13.6921	13.6705	13.7333	13.6190	53,049	723,450,042.70		
	Mar 2017	ZAUS	Future	108,258	13.9178	13.8963	13.9443	13.8450	33,697	468,908,600.10		
	Jun 2017	ZAUS	Future	150,327	14.1808	14.1592	14.1850	14.1150	92	1,301,565.00		
	Sep 2017	ZAUS	Future	4,150	14.4246	14.4035	0.0000	0.0000	0	0.00		
	Dec 2017	ZAUS	Future	670	14.7182	14.6997	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUS	Future	70	15.0639	15.0469	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUS	Future	70	15.4095	15.3942	0.0000	0.0000	0	0.00		
				662,562					86,838.00	1,193,660,207.80	124,155,265.00	1,394,289,187,953.40
Option												
	Dec 2016	ZAUS	11.80 Put	250	9.2994	10.2121	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.59 Put	2,800	45.3445	51.5217	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.75 Put	25,850	67.0639	75.1433	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.00 Put	169,885	115.9662	128.2835	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.22 Put	725	181.3622	197.1359	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.34 Call	2,800	577.6020	573.5862	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.34 Put	7,800	225.5020	243.0862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	229.4585	247.1875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	249.8811	268.3292	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	26,886	293.9443	313.7598	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	386.9079	388.7734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	394.8079	418.2734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	423.9286	447.8494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	435.8583	459.9481	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	275.9683	280.0058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	583.8683	609.5058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	260.6018	264.8795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	251.7698	256.1771	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	248.8896	253.3364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	653.9406	680.0276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	668.3350	694.4970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	224.3351	229.0969	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	219.2029	224.0220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	727.1029	753.5220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	206.8611	211.8047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	764.7611	791.3047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	803.0946	829.7403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	826.4051	853.1015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	186.3262	191.4383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	873.6967	900.4179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	173.7628	178.8801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	921.7435	948.5286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	154.4818	159.7187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	42,649	962.3818	989.2187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	970.5741	997.4186	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	137.3268	142.6125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1070.4621	1097.3510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1095.8640	1122.7496	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	123.5286	128.8061	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1129.9846	1156.8597	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1216.4564	1243.2732	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	106.0416	111.2397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	101.1878	106.3477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	85.9368	90.9225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1393.8368	1420.4225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	76.2708	80.8993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	67.4869	72.0001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1575.3869	1601.5001	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	15.21 Put	3,500	1584.5669	1610.6674	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	61.2040	65.6085	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	52.8785	57.0989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1760.7785	1786.5989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	47.9836	52.0717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1854.7346	1880.3880	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1920.9321	1946.4648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2025.5938	2050.9301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2140.5522	2165.6714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	30.7660	34.1947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	25.7673	28.9285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2333.6673	2358.4285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	22.6546	25.6247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	17.9803	20.6202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2792.8420	2816.4865	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2851.7318	2875.1175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	13.4806	15.1848	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	3009.1636	3031.9647	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	10.1679	11.1281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	8.5059	9.1149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	7.9826	8.4852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	7.5877	8.0123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	4.6494	4.5602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	4.0567	3.8853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	3.3320	3.0757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	3.2119	2.9436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	2.0014	1.7518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	1.8055	1.5772	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	1.6852	1.4701	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	1.6279	1.4192	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.4111	0.3490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.3481	0.2946	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.3354	0.2837	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.2535	0.2132	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.2100	0.1760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.0886	0.0730	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0804	0.0661	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0715	0.0587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.0543	0.0443	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0419	0.0341	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0357	0.0290	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0270	0.0218	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	20.36 Call	368	0.0239	0.0192	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0079	0.0062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0039	0.0030	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0034	0.0026	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	72.2514	78.2708	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	112.6181	122.2526	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	229.5064	244.5005	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	418.8201	439.3292	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	746.1064	771.5128	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	494.4692	499.2746	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	876.6692	902.9746	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	945.2049	971.8734	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1125.4307	1152.7520	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1585.2857	1612.9149	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1693.7935	1721.3743	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	232.7724	238.7781	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1984.3129	2011.6216	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2019.2292	2046.4969	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	189.6627	195.3683	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	145.9415	151.1228	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2939.3498	2965.3215	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	86.4211	90.3558	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	51.3488	54.1914	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	50.9607	53.7904	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	33.1020	35.2654	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	24.5270	26.3028	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	4.5095	5.0285	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	668.4744	686.8492	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	689.8417	708.4418	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	824.8627	844.7362	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	866.3642	886.5446	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	896.5570	916.9332	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1335.0720	1357.7924	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1798.7037	1822.7514	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	424.3309	426.6723	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2023.5309	2047.4723	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	409.6585	412.1121	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	369.0383	371.7784	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	344.5693	347.4590	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	283.1110	286.3045	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	184.1686	188.5000	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	155.0474	156.8224	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	19.71 Call	3,155	88.8101	90.2693	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.75 Put	2,000	289.0732	295.1630	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.00 Put	10,000	373.0829	380.4816	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	672.5094	685.4219	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.76 Put	960	677.5195	690.4908	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.22 Put	110	927.6421	943.0838	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.32 Put	110	986.8419	1002.7849	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.40 Call	960	522.3866	523.3341	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.80 Call	110	458.0581	459.4087	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	425.6528	427.1815	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	10,000	332.8024	334.9600	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	674.3566	690.1423	0.0000	0.0000	0	0.00	
			<u>2,059,452</u>					<u>0.00</u>	<u>0.00</u>	<u>29,974,815.00</u>
		Total	<u>2,722,014</u>					<u>86,838.00</u>	<u>1,193,660,207.80</u>	<u>154,130,080.00</u>
										<u>1,394,289,187,953.40</u>

Grand Total	<u>3,428,976</u>					<u>110,698.00</u>	<u>1,558,306,574.00</u>	<u>205,595,442</u>	<u>1,929,582,362,611.60</u>
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