



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	654.5688	834.7905	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	2.0161	1.9865	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											
Nov 2016	DAEU	Future	34	15.1779	14.9219	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.1884	14.9322	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>105 113.00</u>	<u>1 333 859 044.80</u>
		Total	534					0.00	0.00	394 713.00	1 333 859 044.80
Future											
Dec 2016	DAGB	Future	35	17.1238	16.7847	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	17.1785	16.8376	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	2	17.3628	17.0152	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.6748	17.3211	0.0000	0.0000	0	0.00		
			<u>124</u>					<u>0.00</u>	<u>0.00</u>	<u>50 934.00</u>	<u>833 924 785.80</u>
		Total	124					0.00	0.00	242 047.00	833 924 785.80
Future											
Nov 2016	DAUS	Future	288	13.6081	13.4220	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	13.6104	13.4213	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.6219	13.4327	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.6242	13.4355	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,970	13.6585	13.4690	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	13.7014	13.5108	0.0000	0.0000	0	0.00		

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Dec 2016	DAUS	Future	251	13.7043	13.5136	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	94	13.7072	13.5164	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	13.7244	13.5331	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	13.7475	13.5553	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	13.7647	13.5720	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.8160	13.6219	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	74	13.8371	13.6425	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.0512	13.8539	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.2965	14.0951	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5502	14.3449	0.0000	0.0000	0	0.00		
			<u>15,801</u>					<u>0.00</u>	<u>0.00</u>	<u>4 470 143.00</u>	<u>50 024 963 614.10</u>

Option

Nov 2016	DAUS	14.95 Put	8,695	1342.1816	1529.0055	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	0.0540	0.0816	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	180.3052	112.3152	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	119.0996	72.7310	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	102.8338	62.5512	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	54.9682	33.3790	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	39.3544	24.6516	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	33.1462	21.4329	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	23.3184	16.2520	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	15.0911	10.8334	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	6.0896	3.9426	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	84.4265	133.6309	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1975.8430	2163.7144	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.9406	0.8708	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	1.9113	2.8684	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	202.0041	287.6062	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0837	0.0476	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	287.4464	217.0587	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	279.9441	383.8046	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	122.7074	92.2640	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	1135.7762	1306.8031	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	561.6058	687.9236	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	52.7012	43.2256	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	313.9662	262.0154	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	676.2370	808.1562	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	88.8739	74.7192	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	495.5302	609.7348	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	313.4417	264.5938	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	669.5888	780.1700	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	142.3033	131.1958	0.0000	0.0000	0	0.00

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Apr 2017	DAUS	13.80 Put	1,000	597.8882	699.7545	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	766.7201	882.7848	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	433.7864	386.2045	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	189.2688	169.9971	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	732.2036	835.6163	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	230.8314	215.8194	0.0000	0.0000	0	0.00
			332,035					0.00	0.00
		Total	347,836					0.00	0.00
									10 113 587.00
									50 024 963 614.10
Future									
Dec 2016	EUUS	Future	72	1.1134	1.1100	0.0000	0.0000	0	0.00
			72					0.00	0.00
		Total	72					0.00	0.00
									338 542.00
									3 831 383 946.00
Future									
Dec 2016	ZAAD	Future	13,011	10.5068	10.3723	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	11,024	10.6601	10.5223	0.0000	0.0000	0	0.00
Jun 2017	ZAAD	Future	91	10.8364	10.6966	0.0000	0.0000	0	0.00
			24,126					0.00	0.00
		Total	24,126					0.00	0.00
									2 998 124.00
									25 030 051 811.80
Future									
Dec 2016	ZACA	Future	5,806	10.2282	10.1085	0.0000	0.0000	0	0.00
			5,806					0.00	0.00
		Total	5,806					0.00	0.00
									67 932.00
									635 340 241.10
Future									
Dec 2016	ZACR	Future	10	2.0213	1.9918	0.0000	0.0000	0	0.00
			10					0.00	0.00
		Total	10					0.00	0.00
									109 754.00
									2 502 692 756.00
Future									
Dec 2016	ZAEU	Future	54,383	15.2746	15.0153	15.2521	15.1600	3,811	57,665,293.50
Mar 2017	ZAEU	Future	27,419	15.5899	15.3236	15.5002	15.4440	470	7,267,110.00
Jun 2017	ZAEU	Future	77,407	15.9552	15.6830	15.9000	15.8555	20	317,767.60
			159,209					4,301.00	65,250,171.10
									9 668 043.00
									133 549 538 886.80
Option									
Dec 2016	ZAEU	16.50 Call	450	113.2657	73.9409	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1697.9117	1927.9209	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	0.2264	0.2012	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	14.30 Put	1,000	186.7475	234.3417	0.0000	0.0000	0	0.00

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Mar 2017	ZAEU	14.80 Call	500	1120.0122	934.5862	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	271.9083	213.8875	0.0000	0.0000	0	0.00	
			8,872					0.00	0.00	4 787 641.00
		Total	168,081					4,301.00	65,250,171.10	14 455 684.00 133 549 538 886.80
Future										
Dec 2016	ZAFR	Future	1,864	14.1701	13.9126	0.0000	0.0000	147	2,054,648.40	
			1,864					147.00	2,054,648.40	564 502.00 5 895 831 281.10
		Total	1,864					147.00	2,054,648.40	564 502.00 5 895 831 281.10
Future										
Dec 2016	ZAGB	Future	56,389	17.1952	16.8535	17.2081	16.9752	6,786	115,615,223.00	
Mar 2017	ZAGB	Future	8,276	17.5139	17.1634	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	20,028	17.8793	17.5212	0.0000	0.0000	0	0.00	
			84,693					6,786.00	115,615,223.00	6 935 202.00 114 081 074 051.70
Option										
Dec 2016	ZAGB	15.89 Put	525	60.9355	118.5209	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	719.5483	531.5794	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	284.3483	438.0794	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	454.9213	655.3309	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	445.4585	323.0080	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	550.2585	769.5080	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.40 Call	500	406.4669	293.7592	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	883.7217	1145.7479	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	1034.7835	1309.5004	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	55.7912	38.4284	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4227.3271	4569.1756	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1.0211	0.6552	0.0000	0.0000	0	0.00	
			20,761					0.00	0.00	1 749 313.00 0.00
		Total	105,454					6,786.00	115,615,223.00	8 684 515.00 114 081 074 051.70
Future										
Dec 2016	ZAHK	Future	16,430	1.7694	1.7449	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.8002	1.7750	0.0000	0.0000	0	0.00	
			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	14,596	0.1332	0.1314	0.0000	0.0000	0	0.00	
			14,596					0.00	0.00	879 334.00 9 733 521 482.50
		Total	14,596					0.00	0.00	879 334.00 9 733 521 482.50

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Future											
Dec 2016	ZAKS	Future	1,382	0.1339	0.1322	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>24 363.00</u>	<u>336 346 550.00</u>
		Total	1,382					0.00	0.00	24 363.00	336 346 550.00
Future											
Dec 2016	ZANZ	Future	75	10.0191	9.8967	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>144 025.00</u>	<u>1 101 968 190.00</u>
		Total	75					0.00	0.00	164 025.00	1 101 968 190.00
Future											
Dec 2016	ZASD	Future	153	9.9136	9.7734	0.0000	0.0000	0	0.00		
			<u>153</u>					<u>0.00</u>	<u>0.00</u>	<u>8 583.00</u>	<u>87 643 864.10</u>
		Total	153					0.00	0.00	8 583.00	87 643 864.10
Future											
Dec 2016	ZAUM	Future	373	13.7187	13.5275	0.0000	0.0000	21	28,633,200.00		
Mar 2017	ZAUM	Future	91	13.9467	13.7506	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	56	14.2102	14.0102	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>21.00</u>	<u>28,633,200.00</u>	<u>133 087.00</u>	<u>150 479 038 150.00</u>
		Total	520					21.00	28,633,200.00	137 610.00	150 479 038 150.00
Future											
Dec 2016	ZAUS	Future	404,649	13.7187	13.5275	13.7559	13.5968	38,621	528,437,686.70		
Mar 2017	ZAUS	Future	108,014	13.9467	13.7506	13.9833	13.8888	240	3,344,536.00		
Jun 2017	ZAUS	Future	151,547	14.2102	14.0102	14.1800	14.1582	710	10,052,380.00		
Sep 2017	ZAUS	Future	4,400	14.4558	14.2518	14.3460	14.3460	300	4,311,425.00		
Dec 2017	ZAUS	Future	670	14.7455	14.5426	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.0914	14.8929	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.4374	15.2431	0.0000	0.0000	0	0.00		
			<u>669,420</u>					<u>39,871.00</u>	<u>546,146,027.70</u>	<u>124 363 286.00</u>	<u>1 397 117 476 098.00</u>
		Total									
Option											
Dec 2016	ZAUS	11.80 Put	250	7.3421	10.5342	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	38.5514	61.6379	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	58.2317	89.9213	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	166,585	103.5559	154.4786	0.0000	0.0000	10,000	0.00		
Dec 2016	ZAUS	13.22 Put	725	165.2300	234.2256	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	586.0850	474.1916	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	207.3850	286.6916	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	211.1779	291.3498	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.40 Put	3,000	230.8037	315.2970	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.48 Put	9,347	264.4773	355.8690	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	26,886	273.3357	366.4401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	390.1585	312.3698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	371.4585	484.8698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	399.9586	517.2312	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	411.6474	530.4339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	276.0324	219.5482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	557.3324	692.0482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	260.2607	206.8744	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	251.2004	199.6116	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	248.2480	197.2454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	626.6262	767.4065	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	640.8807	782.8110	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	223.0916	177.1493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	217.8394	172.9630	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	699.1394	845.4630	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	205.2193	162.9232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	736.5193	885.4232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	774.6010	925.8173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	797.7748	950.3213	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	184.2512	146.0343	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	171.4464	135.7458	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	892.6838	1050.2253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	151.9011	120.1789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	42,649	933.2011	1092.6789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	941.3725	1101.2240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	134.5590	106.4068	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1041.0531	1205.0963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1066.4179	1231.4237	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	120.6493	95.3866	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1100.4954	1266.7361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1186.9036	1355.9901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	103.0793	81.4981	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	98.2167	77.6587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	82.9793	65.1395	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1364.2793	1537.6395	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	73.4101	57.3374	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	64.7866	50.4791	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1546.0866	1722.9791	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1555.2838	1732.3410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	58.6364	45.5973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	50.5120	39.1623	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	15.40 Put	31,590	1731.8120	1911.6623	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	45.7493	35.3982	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1825.9337	2007.0168	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1892.2454	2074.1079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1997.0801	2180.0415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2112.2185	2296.2229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	29.1038	22.2998	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	24.3080	18.5469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2305.6080	2491.0469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	21.3309	16.2243	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	16.8782	12.6982	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2765.2389	2952.8668	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2824.0335	3012.1121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	12.3544	9.3734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2981.2877	3170.3682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	8.8378	7.1245	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	7.1258	5.9962	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	6.5959	5.6406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	6.1995	5.3723	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	3.3698	3.3688	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	2.8329	2.9618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	2.1989	2.3797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	2.0966	2.2597	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	1.2128	1.3128	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	1.0830	1.1798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	1.0039	1.0983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	0.9665	1.0596	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.2125	0.2547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.1769	0.2144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.1698	0.2064	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.1247	0.1545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.1013	0.1272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.0391	0.0521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0351	0.0471	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0308	0.0418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.0227	0.0314	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0171	0.0241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0143	0.0204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0105	0.0153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0092	0.0135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0027	0.0043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0012	0.0021	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	21.30 Call	69,895	0.0011	0.0018	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	69.5239	91.2060	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	108.5887	142.3359	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	222.1331	279.5276	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	407.3473	497.3559	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	730.7794	853.2517	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	506.8711	441.9127	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	860.1711	991.3127	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	928.1559	1063.3187	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1106.8304	1251.9985	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1563.8940	1724.5162	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1672.4175	1834.7839	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	239.8427	208.6955	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1961.7239	2130.9185	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1996.5101	2166.4129	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	195.6581	170.4873	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	150.7767	131.7372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2913.2590	3100.1084	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	88.5168	82.0851	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	55.1118	46.0007	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	54.7022	45.6524	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	35.7922	29.6381	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	26.6555	21.9597	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	5.0449	4.0540	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	653.7860	753.7128	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	674.9193	776.4581	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	808.6015	919.3707	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	849.7319	963.0480	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	879.6463	994.7805	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	759.1008	683.6955	0.0000	0.0000	500	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1314.7805	1452.4997	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1776.1156	1928.2010	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	430.4208	387.3238	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2000.2208	2157.1238	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	415.5828	374.0175	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	391.0155	352.0045	0.0000	0.0000	2,000	0.00
Jun 2017	ZAUS	16.10 Call	1,400	374.5012	337.2173	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	349.7498	315.0684	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	287.5939	259.4947	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	187.6686	175.6798	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	158.1582	137.5151	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	90.7284	78.0255	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	12.75 Put	2,000	275.2976	331.8472	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.00 Put	10,000	359.5747	419.2314	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.40 Put	500	503.6770	577.6919	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	653.7455	747.1947	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.76 Put	960	658.6839	752.5128	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.22 Put	110	906.7845	1016.2157	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.32 Put	110	965.6015	1077.6075	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.40 Call	960	527.1869	482.0237	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.80 Call	110	462.1839	422.9085	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.00 Call	500	433.5383	396.8784	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	429.4420	393.1591	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	10,000	334.7689	312.6741	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	657.1762	730.2690	0.0000	0.0000	0	0.00	
			<u>2,060,743</u>					<u>12,500.00</u>	<u>0.00</u>	<u>30 062 118.00</u>
	Total		<u>2,730,163</u>					<u>52,371.00</u>	<u>546,146,027.70</u>	<u>154 425 404.00</u>
										<u>0.00</u>
										<u>1 397 117 476 098.00</u>

Grand Total	<u>3,441,161</u>	<u>63,626.00</u>	<u>757 699 270.20</u>	<u>205,966,318</u>	<u>1,933,425,336,373.70</u>
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