



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	404.2878	291.6660	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	20 000.00	7 214 600.00
		<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	2.0608	2.1022	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9 090 195.00
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	435.00	9 090 195.00
<b>Future</b>											
Nov 2016	DAEU	Future	34	15.2038	15.4692	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.2137	15.4794	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.2692	15.5359	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.5544	15.8266	0.0000	0.0000	0	0.00		
			2,546					0.00	0.00	107 125.00	1 365 572 680.80
		<b>Total</b>	<b>2,546</b>					<b>0.00</b>	<b>0.00</b>	396 725.00	1 365 572 680.80
<b>Future</b>											
Dec 2016	DAGB	Future	35	17.5867	18.0266	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	17.6350	18.0779	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	12	17.8347	18.2805	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.1605	18.6145	0.0000	0.0000	0	0.00		
			134					0.00	0.00	50 945.00	834 115 587.30
		<b>Total</b>	<b>134</b>					<b>0.00</b>	<b>0.00</b>	242 058.00	834 115 587.30
<b>Future</b>											
Nov 2016	DAUS	Future	0	14.1488	14.4041	0.0000	0.0000	2,120	29,995,456.00		
Nov 2016	DAUS	Future	6,290	14.1793	14.4352	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	78	14.1850	14.4410	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	275	14.2218	14.4788	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	DAUS	Future	251	14.2246	14.4817	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	700	14.2275	14.4846	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	14.2449	14.5024	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.2692	14.5270	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.2875	14.5454	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.3089	14.5669	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.3271	14.5854	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	108	14.3356	14.5941	0.0000	0.0000	64	922,208.00		
Jan 2017	DAUS	Future	70	14.3441	14.6028	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,189	14.3667	14.6261	0.0000	0.0000	1	14,446.00		
Feb 2017	DAUS	Future	2,105	14.4427	14.7040	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.5633	14.8270	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.5913	14.8557	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.8487	15.1196	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	15.1186	15.3932	0.0000	0.0000	0	0.00		
			<u>19,740</u>					<u>2,185.00</u>	<u>30,932,110.00</u>	<u>4 542 539.00</u>	<u>51 035 544 357.50</u>

Option

Nov 2016	DAUS	13.26 Put	9,615	3.1159	2.7718	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1449.4109	1204.5628	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.0423	0.1277	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	0.4554	0.6067	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	35.6102	33.7363	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.2769	1.9909	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	575.4803	783.6390	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.00 Put	15,000	221.3054	147.4178	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	258.7089	398.4118	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	700.9237	538.7528	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	301.4828	229.0343	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	88.6065	129.9081	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	519.8207	678.3178	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	392.7893	306.1108	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	147.7276	203.4674	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	268.9906	204.8215	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	507.4164	655.1834	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	443.6434	359.3024	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	206.8645	257.2795	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	395.2489	320.9717	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	525.5350	428.5687	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	624.2786	742.9484	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	278.0550	340.6280	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	527.2312	446.0865	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	299.8955	347.3613	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			92,645					0.00	0.00	10 212 587.00	0.00
		<b>Total</b>	<b>112,385</b>					<b>2,185.00</b>	<b>30,932,110.00</b>	14 755 126.00	51 035 544 357.50
<b>Future</b>											
	Dec 2016 EUUS	Future	32	1.0739	1.0733	0.0000	0.0000	0	0.00		
			32					0.00	0.00	352 592.00	3 986 831 151.00
		<b>Total</b>	<b>32</b>					<b>0.00</b>	<b>0.00</b>	352 592.00	3 986 831 151.00
<b>Future</b>											
	Dec 2016 GBUS	Future	50	1.2397	1.2483	0.0000	0.0000	0	0.00		
			50					0.00	0.00	152.00	1 872 003.00
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	152.00	1 872 003.00
<b>Future</b>											
	Dec 2016 ZAAD	Future	10,871	10.7086	10.9286	10.7741	10.7741	8	86,192.80		
	Mar 2017 ZAAD	Future	8,560	10.8702	11.0943	0.0000	0.0000	0	0.00		
	Jun 2017 ZAAD	Future	91	11.0525	11.2815	0.0000	0.0000	0	0.00		
			19,522					8.00	86,192.80	3 003 973.00	25 093 991 967.40
		<b>Total</b>	<b>19,522</b>					<b>8.00</b>	<b>86,192.80</b>	3 036 350.00	25 093 991 967.40
<b>Future</b>											
	Dec 2016 ZACA	Future	12	10.5459	10.6930	0.0000	0.0000	0	0.00		
			12					0.00	0.00	73 738.00	694 437 653.50
		<b>Total</b>	<b>12</b>					<b>0.00</b>	<b>0.00</b>	73 738.00	694 437 653.50
<b>Future</b>											
	Dec 2016 ZACR	Future	10	2.0655	2.1057	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	58,827	15.2904	15.5590	15.4086	15.4086	210	3,244,088.00		
	Mar 2017 ZAEU	Future	30,187	15.6177	15.8910	15.7327	15.7327	10	157,327.00		
	Jun 2017 ZAEU	Future	77,442	15.9894	16.2704	16.1534	16.1036	6	96,768.20		
	Sep 2017 ZAEU	Future	19	16.3450	16.6322	0.0000	0.0000	0	0.00		
			166,475					226.00	3,498,183.20	9 701 001.00	134 057 678 096.50
<b>Option</b>											
	Dec 2016 ZAEU	16.50 Call	450	90.1323	147.5863	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	1664.2720	1434.1298	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	0.2746	0.6478	0.0000	0.0000	0	0.00		
	Mar 2017 ZAEU	14.30 Put	1,000	175.9536	137.0357	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2017	ZAEU	14.80 Call	500	1132.0201	1343.1936	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	16.00 Call	680	547.3848	676.9013	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	17.17 Call	1,000	269.0449	340.8432	0.0000	0.0000	0	0.00
			9,552					0.00	0.00
		<b>Total</b>	<b>176,027</b>					<b>226.00</b>	<b>3,498,183.20</b>
									14 490 002.00
									134 057 678 096.50
<b>Future</b>									
Dec 2016	ZAFR	Future	1,945	14.2435	14.5341	0.0000	0.0000	0	0.00
			1,945					0.00	0.00
		<b>Total</b>	<b>1,945</b>					<b>0.00</b>	<b>0.00</b>
									564 502.00
									5 895 831 281.10
<b>Future</b>									
Dec 2016	ZAGB	Future	45,384	17.6524	18.0956	17.8959	17.6499	642	11,438,967.20
Mar 2017	ZAGB	Future	8,144	17.9923	18.4420	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	19,992	18.3733	18.8341	0.0000	0.0000	0	0.00
Sep 2017	ZAGB	Future	17	18.7334	19.2039	0.0000	0.0000	0	0.00
			73,537					642.00	11,438,967.20
									6 971 571.00
									114 703 076 607.50
<b>Option</b>									
Dec 2016	ZAGB	15.89 Put	525	19.5646	11.3478	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Call	525	997.0402	1386.5226	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Put	1,050	104.6402	50.9226	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	206.7067	103.2024	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Call	656	622.5889	936.4969	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Put	525	270.1889	140.8969	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.80 Put	800	523.0064	313.6448	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.00 Call	1,000	304.2213	503.6104	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.00 Put	1,000	651.8213	408.0104	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	19.39 Call	525	62.2448	118.6562	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	3765.6476	3328.2745	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	0.8486	2.2997	0.0000	0.0000	0	0.00
			21,261					0.00	0.00
		<b>Total</b>	<b>94,798</b>					<b>642.00</b>	<b>11,438,967.20</b>
									8 722 384.00
									114 703 076 607.50
<b>Future</b>									
Dec 2016	ZAHK	Future	16,430	1.8360	1.8689	0.0000	0.0000	0	0.00
Mar 2017	ZAHK	Future	3,500	1.8679	1.9014	0.0000	0.0000	0	0.00
			19,930					0.00	0.00
		<b>Total</b>	<b>19,930</b>					<b>0.00</b>	<b>0.00</b>
									56 677.00
									1 060 468 026.00
<b>Future</b>									
Dec 2016	ZAJY	Future	10,804	0.1310	0.1339	0.1319	0.1319	7	92,337.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			10,804					7.00	92,337.00	887 648.00	9 842 189 134.30
		<b>Total</b>	<b>10,804</b>					<b>7.00</b>	<b>92,337.00</b>	887 648.00	9 842 189 134.30
<b>Future</b>											
	Dec 2016 ZAKS	Future	1,382	0.1391	0.1416	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	24 363.00	336 346 550.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	24 363.00	336 346 550.00
<b>Future</b>											
	Dec 2016 ZASD	Future	153	10.0679	10.2265	0.0000	0.0000	0	0.00		
			153					0.00	0.00	8 583.00	87 643 864.10
		<b>Total</b>	<b>153</b>					<b>0.00</b>	<b>0.00</b>	8 583.00	87 643 864.10
<b>Future</b>											
	Dec 2016 ZATR	Future	83	4.3107	4.3770	0.0000	0.0000	0	0.00		
			83					0.00	0.00	194.00	936 367.90
		<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	194.00	936 367.90
<b>Future</b>											
	Dec 2016 ZAUM	Future	439	14.2388	14.4962	0.0000	0.0000	10	14,277,500.00		
	Mar 2017 ZAUM	Future	91	14.4820	14.7441	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	55	14.7579	15.0263	0.0000	0.0000	0	0.00		
			585					10.00	14,277,500.00	133 215.00	150 656 870 130.00
		<b>Total</b>	<b>585</b>					<b>10.00</b>	<b>14,277,500.00</b>	137 738.00	150 656 870 130.00
<b>Future</b>											
	Dec 2016 ZAUS	Future	419,141	14.2388	14.4962	14.4025	14.2050	26,408	378,063,859.50		
	Mar 2017 ZAUS	Future	102,540	14.4820	14.7441	14.5831	14.4454	2,683	38,816,042.00		
	Jun 2017 ZAUS	Future	157,641	14.7579	15.0263	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUS	Future	4,400	15.0176	15.2914	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	15.3033	15.5782	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.6340	15.9058	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.9647	16.2333	0.0000	0.0000	0	0.00		
			684,532					29,091.00	416,879,901.50	125 201 577.00	1 408 847 407 573.70
<b>Option</b>											
	Dec 2016 ZAUS	11.80 Put	250	4.4105	3.6042	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.59 Put	2,800	11.0262	10.4408	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.75 Put	25,850	13.5734	13.1107	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.00 Put	166,585	26.0018	18.9106	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.22 Put	725	50.5790	33.3573	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.34 Call	2,800	968.5814	1202.1403	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	13.34 Put	7,800	69.7814	45.9403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	71.5920	47.1360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	81.1609	53.4796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	98.3258	64.9688	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	27,386	102.9868	68.1138	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	696.3495	902.3618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	157.5495	106.1618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	173.6607	117.6945	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	180.3983	122.5503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	508.9258	687.5563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	270.1258	191.3563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	481.4431	655.3540	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	465.4681	636.5173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	460.2305	630.3209	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	316.2339	227.9654	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	325.9686	235.7753	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	414.9926	576.3870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	405.4054	564.8536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	366.6054	268.6536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	382.1621	536.7330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	393.3621	290.5330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	422.3971	313.4328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	440.3008	327.6606	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	345.1486	488.6829	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	322.2483	458.4684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	515.4029	388.1855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	287.0712	411.2845	277.3781	277.3781	2,000	0.00
Dec 2016	ZAUS	14.50 Put	32,849	548.2712	415.0845	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	554.9518	420.7871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	255.4139	370.0252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	637.7629	492.1742	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	659.1994	510.8490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	229.7130	336.0435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	688.2121	536.2450	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	762.8011	602.1297	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	196.8560	291.9018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	187.6840	279.4285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	158.6388	239.5695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	919.8388	743.3695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	140.5216	214.4584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	124.4456	191.8910	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1085.6456	895.6910	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	1094.1426	903.5654	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	112.9139	175.4433	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	97.5979	153.1605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1258.7979	1056.9605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	88.5744	139.8765	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1347.6557	1140.5378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1410.6387	1200.0963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1510.7771	1295.2815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1620.1985	1401.1174	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	54.9541	91.9717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	44.3257	77.2993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1805.5257	1581.0993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	37.7996	67.5592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	28.2084	52.8441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2253.4652	2017.2012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2311.5649	2074.1130	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	19.7673	39.3336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2467.2363	2226.9161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	14.2228	30.0204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	11.5212	25.2931	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	10.6842	23.7960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	10.0582	22.6635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	7.7515	14.1454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	7.4785	12.7212	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	7.1342	10.9819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	7.0760	10.6886	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	6.5704	8.1543	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	6.4906	7.7530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	6.4401	7.4991	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	6.4156	7.3760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	3.7286	3.9777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	3.2788	3.4782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	3.1861	3.3755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	2.5658	2.6919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	2.2179	2.3114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	1.1364	1.1469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	1.0537	1.0594	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.9620	0.9629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.7769	0.7692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.6360	0.6232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.5618	0.5470	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.4516	0.4346	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	0.4111	0.3936	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.1737	0.1586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0997	0.0882	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0903	0.0794	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	41.2854	29.0158	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	63.3040	46.9941	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	121.7243	96.8279	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	240.0307	187.3360	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	1085.8267	1284.7776	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	471.9184	378.6684	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	754.5714	911.2634	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	572.5714	467.1634	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	626.7181	515.2933	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	665.7951	810.0526	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	774.5516	646.5629	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1170.6737	1009.9684	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1268.6212	1100.8942	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	363.3574	451.5719	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1536.6415	1353.1590	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1569.1889	1384.0814	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	300.3716	374.9847	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	232.7149	295.4350	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2437.3358	2222.7825	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	122.6446	157.9572	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	80.8749	98.0244	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	80.6198	97.7021	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	62.7516	82.2743	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	47.7016	68.9136	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	10.0467	16.0936	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	460.2271	383.5837	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	475.7665	397.4598	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	579.2434	487.1836	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	612.8864	515.4489	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	637.5306	536.2147	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	1037.0408	1189.5614	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1007.4789	875.0330	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1413.9989	1257.6826	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	597.4865	698.1858	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1619.5865	1451.8858	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	577.9794	675.8564	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	545.5847	638.8488	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	523.7405	613.8414	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>		
Jun 2017	ZAUS	16.26 Call	2,850	490.8141	576.1584	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	404.2569	478.8476	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	243.4089	282.2435	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	214.1382	247.9773	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	147.5081	188.4500	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	180.7443	143.0105	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	10,000	243.0649	194.9337	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.40 Put	500	367.7666	301.0679	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	492.1382	418.1849	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	495.8934	421.5851	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	686.9385	596.0908	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	735.5753	638.7288	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.47 Put	150	813.3126	705.7870	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	707.5382	804.9920	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	622.1856	710.3350	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	584.0781	667.4097	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	578.6165	661.2083	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	432.4901	494.5681	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	390.1677	330.0826	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	636.6978	555.7911	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	880.4524	780.5233	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	933.8430	1040.9415	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	868.8664	968.9364	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	778.5047	868.8006	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	569.5058	505.5977	0.0000	0.0000	0	0.00		
			<u>2,267,566</u>					<u>2,000.00</u>	<u>0.00</u>	<u>30 527 601.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,952,098</b>					<b>31,091.00</b>	<b>416,879,901.50</b>	<b>155 729 178.00</b>	<b>1 408 847 407 573.70</b>
	<b>Grand Total</b>		<b>3,412,931</b>					<b>34,169.00</b>	<b>477 205 191.70</b>	<b>207,550,053</b>	<b>1,947,894,613,318.50</b>