



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	319.4831	404.2878	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	2.0753	2.0608	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	15.2970	15.2038	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.3031	15.2137	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.3615	15.2692	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.6553	15.5544	0.0000	0.0000	0	0.00		
			<u>2,546</u>					<u>0.00</u>	<u>0.00</u>	<u>107 125.00</u>	<u>1 365 572 680.80</u>
		Total	2,546					0.00	0.00	396 725.00	1 365 572 680.80
Future											
Dec 2016	DAGB	Future	35	17.8134	17.5867	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	17.8687	17.6350	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	12	18.0714	17.8347	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.4034	18.1605	0.0000	0.0000	0	0.00		
			<u>134</u>					<u>0.00</u>	<u>0.00</u>	<u>50 945.00</u>	<u>834 115 587.30</u>
		Total	134					0.00	0.00	242 058.00	834 115 587.30
Future											
Nov 2016	DAUS	Future	6,290	14.3000	14.1793	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	78	14.3065	14.1850	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	275	14.3484	14.2218	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.3517	14.2246	0.0000	0.0000	0	0.00		

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Dec 2016	DAUS	Future	700	14.3549	14.2275	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	14.3738	14.2449	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.3979	14.2692	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.4160	14.2875	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.4371	14.3089	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.4551	14.3271	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	108	14.4639	14.3356	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	14.4725	14.3441	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,189	14.4955	14.3667	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,105	14.5730	14.4427	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,176	14.6639	14.6216	0.0000	0.0000	1,176	17,195,001.60		
Apr 2017	DAUS	Future	40	14.6952	14.5633	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.7236	14.5913	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.9832	14.8487	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	15.2534	15.1186	0.0000	0.0000	0	0.00		
			<u>20,916</u>					<u>1,176.00</u>	<u>17,195,001.60</u>	<u>4 543 715.00</u>	<u>51 052 739 359.10</u>

Option

Nov 2016	DAUS	13.26 Put	9,615	0.6702	3.1159	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1317.0635	1449.4109	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.0318	0.0423	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	0.0028	0.4554	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	16.0439	35.6102	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.1521	0.2769	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	656.5404	575.4803	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.00 Put	15,000	162.1948	221.3054	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	297.9064	258.7089	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	601.2154	700.9237	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	243.5737	301.4828	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	97.2462	88.6065	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	575.8175	519.8207	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	331.8254	392.7893	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	163.5319	147.7276	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	221.6883	268.9906	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	562.7337	507.4164	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	367.5666	0.0000	0.0000	0.0000	210	0.00
Jan 2017	DAUS	15.07 Call	210	346.1883	0.0000	0.0000	0.0000	210	0.00
Apr 2017	DAUS	13.95 Put	1,000	389.9168	443.6434	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	222.5695	206.8645	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	349.1763	395.2489	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	466.0096	525.5350	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	670.9305	624.2786	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	298.6106	278.0550	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	13.95 Put	1,000	477.9619	527.2312	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	309.5674	299.8955	0.0000	0.0000	0	0.00	
			93,065					420.00	0.00	10 213 007.00
		Total	113,981					1,596.00	17,195,001.60	14 756 722.00 51 052 739 359.10
Future										
Dec 2016	EUUS	Future	17	1.0711	1.0739	0.0000	0.0000	15	161,175.00	
			17					15.00	161,175.00	352 607.00 3 986 992 326.00
		Total	17					15.00	161,175.00	352 607.00 3 986 992 326.00
Future										
Dec 2016	GBUS	Future	50	1.2450	1.2397	0.0000	0.0000	0	0.00	
			50					0.00	0.00	152.00 1 872 003.00
		Total	50					0.00	0.00	152.00 1 872 003.00
Future										
Dec 2016	ZAAD	Future	10,871	10.7289	10.7086	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	8,560	10.8908	10.8702	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	11.0741	11.0525	0.0000	0.0000	0	0.00	
			19,522					0.00	0.00	3 003 973.00 25 093 991 967.40
		Total	19,522					0.00	0.00	3 036 350.00 25 093 991 967.40
Future										
Dec 2016	ZACA	Future	12	10.6812	10.5459	0.0000	0.0000	0	0.00	
			12					0.00	0.00	73 738.00 694 437 653.50
		Total	12					0.00	0.00	73 738.00 694 437 653.50
Future										
Dec 2016	ZACR	Future	10	2.0809	2.0655	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109 754.00 2 502 692 756.00
		Total	10					0.00	0.00	109 754.00 2 502 692 756.00
Future										
Dec 2016	ZAEU	Future	58,773	15.3895	15.2904	0.0000	0.0000	54	836,060.40	
Mar 2017	ZAEU	Future	30,187	15.7193	15.6177	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,442	16.0948	15.9894	16.1096	16.0181	7	112,396.20	
Sep 2017	ZAEU	Future	19	16.4508	16.3450	0.0000	0.0000	0	0.00	
			166,421					61.00	948,456.60	9 701 062.00 134 058 626 553.10
Option										
Dec 2016	ZAEU	16.50 Call	450	100.7773	90.1323	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1571.6952	1664.2720	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	21.90 Call	2,961	0.2731	0.2746	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	158.2124	175.9536	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	1205.6407	1132.0201	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	589.3873	547.3848	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	290.3651	269.0449	0.0000	0.0000	0	0.00	
			9,552					0.00	0.00	4 789 001.00
		Total	175,973					61.00	948,456.60	14 490 063.00 134 058 626 553.10
Future										
Dec 2016	ZAFR	Future	1,945	14.3404	14.2435	0.0000	0.0000	0	0.00	
			1,945					0.00	0.00	564 502.00 5 895 831 281.10
		Total	1,945					0.00	0.00	564 502.00 5 895 831 281.10
Future										
Dec 2016	ZAGB	Future	45,415	17.8879	17.6524	18.0279	17.8999	429	7,699,312.50	
Mar 2017	ZAGB	Future	8,144	18.2326	17.9923	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	19,992	18.6185	18.3733	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	Future	17	18.9820	18.7334	0.0000	0.0000	0	0.00	
			73,568					429.00	7,699,312.50	6 972 000.00 114 710 775 920.00
Option										
Dec 2016	ZAGB	15.89 Put	525	13.3346	19.5646	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	1197.0092	997.0402	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	69.1092	104.6402	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	137.3305	206.7067	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	774.4399	622.5889	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	186.5399	270.1889	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	393.2636	523.0064	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	391.8723	304.2213	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	503.9723	651.8213	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	83.1256	62.2448	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3531.2979	3765.6476	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1.2760	0.8486	0.0000	0.0000	0	0.00	
			21,261					0.00	0.00	1 750 813.00 0.00
		Total	94,829					429.00	7,699,312.50	8 722 813.00 114 710 775 920.00
Future										
Dec 2016	ZAHK	Future	16,430	1.8526	1.8360	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.8850	1.8679	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

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Future											
Dec 2016	ZAJY	Future	10,804	0.1316	0.1310	0.0000	0.0000	0	0.00		
			<u>10,804</u>					0.00	0.00	887 648.00	9 842 189 134.30
		Total	10,804					0.00	0.00	887 648.00	9 842 189 134.30
Future											
Dec 2016	ZAKS	Future	1,382	0.1402	0.1391	0.0000	0.0000	0	0.00		
			<u>1,382</u>					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	ZASD	Future	153	10.1541	10.0679	0.0000	0.0000	0	0.00		
			<u>153</u>					0.00	0.00	8 583.00	87 643 864.10
		Total	153					0.00	0.00	8 583.00	87 643 864.10
Future											
Dec 2016	ZATR	Future	83	4.2977	4.3107	0.0000	0.0000	0	0.00		
			<u>83</u>					0.00	0.00	194.00	936 367.90
		Total	83					0.00	0.00	194.00	936 367.90
Future											
Dec 2016	ZAUM	Future	447	14.3678	14.2388	0.0000	0.0000	23	32,913,980.00		
Mar 2017	ZAUM	Future	91	14.6128	14.4820	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	55	14.8918	14.7579	0.0000	0.0000	0	0.00		
			<u>593</u>					23.00	32,913,980.00	133 238.00	150 689 784 110.00
		Total	593					23.00	32,913,980.00	137 761.00	150 689 784 110.00
Future											
Dec 2016	ZAUS	Future	422,184	14.3678	14.2388	14.4700	14.2652	59,340	851,160,094.10		
Mar 2017	ZAUS	Future	103,055	14.6128	14.4820	14.6820	14.6803	915	13,409,220.00		
Jun 2017	ZAUS	Future	157,491	14.8918	14.7579	0.0000	0.0000	4,500	67,235,500.00		
Sep 2017	ZAUS	Future	4,400	15.1525	15.0176	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.4357	15.3033	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.7662	15.6340	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.0966	15.9647	0.0000	0.0000	0	0.00		
			<u>687,940</u>					64,755.00	931,804,814.10	125 266 332.00	1 409 779 212 387.80
Option											
Dec 2016	ZAUS	11.80 Put	250	3.1669	4.4105	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	7.9742	11.0262	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	9.8197	13.5734	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	166,585	17.0710	26.0018	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.22 Put	725	34.2833	50.5790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1076.0162	968.5814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	48.2162	69.7814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	49.5492	71.5920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	56.6360	81.1609	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	69.5350	98.3258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	27,386	73.0768	102.9868	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	784.1455	696.3495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	116.3455	157.5495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	129.6735	173.6607	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	135.2866	180.3983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	579.6602	508.9258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	211.8602	270.1258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	549.3165	481.4431	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	531.6356	465.4681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	525.8289	460.2305	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	252.2677	316.2339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	260.8735	325.9686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	475.5439	414.9926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	464.8505	405.4054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	297.0505	366.6054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	438.8745	382.1621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	321.0745	393.3621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	6,300	346.1788	422.3971	0.0000	0.0000	2,500	0.00
Dec 2016	ZAUS	14.33 Put	5,000	361.7526	440.3008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	394.8304	345.1486	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	368.6210	322.2483	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	430.3235	515.4029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	328.6287	287.0712	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	460.8287	548.2712	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	467.0481	554.9518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	292.5218	255.4139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	544.6092	637.7629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	564.8158	659.1994	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	263.1342	229.7130	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	592.2423	688.2121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	663.1181	762.8011	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	225.4720	196.8560	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	214.9429	187.6840	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	181.6618	158.6388	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	813.8618	919.8388	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	160.8749	140.5216	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.20 Call	5,000	142.2934	124.4456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	974.4934	1085.6456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	982.7547	1094.1426	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	128.9572	112.9139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	111.2417	97.5979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1143.4417	1258.7979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	100.8071	88.5744	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1230.5562	1347.6557	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1292.4450	1410.6387	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1391.0525	1510.7771	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1500.2914	1620.1985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	63.4289	54.9541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	51.1689	44.3257	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1683.3689	1805.5257	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	43.6345	37.7996	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	32.5537	28.2084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2127.8844	2253.4652	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2185.6883	2311.5649	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	22.7973	19.7673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2340.6847	2467.2363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	16.3891	14.2228	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	13.2675	11.5212	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	12.3007	10.6842	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	11.5778	10.0582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	7.8649	7.7515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	7.5287	7.4785	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	7.1044	7.1342	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	7.0323	7.0760	0.0000	0.0000	2,500	0.00
Dec 2016	ZAUS	18.00 Call	1,500	6.4044	6.5704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	6.3040	6.4906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	6.2405	6.4401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	6.2097	6.4156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	3.9667	3.7286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	3.4813	3.2788	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	3.3813	3.1861	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	2.7135	2.5658	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	2.3400	2.2179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	1.1851	1.1364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	1.0974	1.0537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	1.0003	0.9620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.8046	0.7769	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.6561	0.6360	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	20.16 Call	3,300	0.5783	0.5618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.4628	0.4516	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.4205	0.4111	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.1745	0.1737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0990	0.0997	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0895	0.0903	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	32.0802	41.2854	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	51.6421	63.3040	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	105.5757	121.7243	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	207.3716	240.0307	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	1177.7689	1085.8267	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	417.0539	471.9184	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	823.8462	754.5714	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	511.0462	572.5714	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	561.9369	626.7181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	728.1551	665.7951	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	700.5673	774.5516	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1080.8364	1170.6737	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1175.0960	1268.6212	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	397.9977	363.3574	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1436.0803	1536.6415	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1467.8826	1569.1889	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	328.7822	300.3716	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	255.8238	232.7149	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2323.0279	2437.3358	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	134.1567	122.6446	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	85.0973	80.8749	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	84.8139	80.6198	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	71.3418	62.7516	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	54.5048	47.7016	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	11.7734	10.0467	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	413.1808	460.2271	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	427.6984	475.7665	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	521.3542	579.2434	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	551.7513	612.8864	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	575.0228	637.5306	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	623.1012	0.0000	0.0000	0.0000	3,000	0.00
Jun 2017	ZAUS	14.50 Call	1,000	1101.2451	1037.0408	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	928.3761	1007.4789	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1322.4559	1413.9989	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	634.1625	597.4865	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1522.3625	1619.5865	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	15.85 Call	3,000	615.9090	0.0000	0.0000	0.0000	3,000		0.00	
Jun 2017	ZAUS	15.86 Call	30,000	613.3522	577.9794	0.0000	0.0000	0		0.00	
Jun 2017	ZAUS	16.00 Call	2,000	578.7726	545.5847	0.0000	0.0000	0		0.00	
Jun 2017	ZAUS	16.10 Call	1,400	555.4489	523.7405	0.0000	0.0000	0		0.00	
Jun 2017	ZAUS	16.26 Call	2,850	520.3669	490.8141	0.0000	0.0000	0		0.00	
Jun 2017	ZAUS	16.73 Call	2,000	428.6392	404.2569	0.0000	0.0000	0		0.00	
Jun 2017	ZAUS	18.15 Call	1,297	250.9281	243.4089	0.0000	0.0000	0		0.00	
Jun 2017	ZAUS	18.65 Call	150	219.5720	214.1382	0.0000	0.0000	0		0.00	
Jun 2017	ZAUS	19.71 Call	3,155	156.4019	147.5081	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	12.75 Put	2,000	160.3972	180.7443	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	13.00 Put	10,000	215.7524	243.0649	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	13.40 Put	500	327.5777	367.7666	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	13.75 Put	2,000	447.0876	492.1382	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	13.76 Put	960	450.6375	495.8934	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	14.22 Put	110	632.4786	686.9385	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	14.32 Put	110	676.7527	735.5753	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	14.47 Put	150	748.3873	813.3126	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	16.40 Call	960	742.4805	707.5382	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	16.80 Call	110	652.6296	622.1856	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	17.00 Call	650	612.0058	584.0781	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	17.03 Call	110	606.1783	578.6165	0.0000	0.0000	0		0.00	
Sep 2017	ZAUS	18.00 Call	10,000	450.2213	432.4901	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	13.35 Put	52,000	355.1346	390.1677	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.00 Put	33,000	587.4344	636.6978	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	14.53 Put	22,000	821.8639	880.4524	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	16.55 Call	52,000	971.0544	933.8430	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	16.82 Call	22,000	902.8588	868.8664	0.0000	0.0000	0		0.00	
Dec 2017	ZAUS	17.24 Call	33,000	807.8116	778.5047	0.0000	0.0000	0		0.00	
Jun 2018	ZAUS	13.64 Put	70,530	529.5810	569.5058	0.0000	0.0000	0		0.00	
			<u>2,276,066</u>					<u>11,000.00</u>	<u>0.00</u>	<u>30 538 601.00</u>	<u>0.00</u>
Total			2,964,006					75,755.00	931,804,814.10	155 804 933.00	1 409 779 212 387.80
Grand Total			3,426,405					77,879.00	990 722 739.80	207,627,932	1,948,885,336,058.30