



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	370.5980	448.1693	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>0</u>	<u>0.00</u>	<u>20 000.00</u>	<u>7 214 600.00</u>
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	<b>20 000.00</b>	<b>7 214 600.00</b>
<b>Future</b>											
Jan 2017	DAEU	Future	349	15.0743	14.9727	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.9244	14.8243	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.1896	15.0863	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	2	15.3195	15.2154	0.0000	0.0000	0	0.00		
			<u>2,363</u>					<u>0</u>	<u>0.00</u>	<u>108 359.00</u>	<u>1 383 786 082.80</u>
		<b>Total</b>	<b>2,363</b>					<b>0.00</b>	<b>0.00</b>	<b>397 959.00</b>	<b>1 383 786 082.80</b>
<b>Future</b>											
Dec 2016	DAGB	Future	35	17.4782	17.4147	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	17.5224	17.4628	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	12	17.7144	17.6538	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	31	17.9398	17.8779	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.0358	17.9734	0.0000	0.0000	0	0.00		
			<u>165</u>					<u>0</u>	<u>0.00</u>	<u>50 996.00</u>	<u>835 022 373.30</u>
		<b>Total</b>	<b>165</b>					<b>0.00</b>	<b>0.00</b>	<b>242 109.00</b>	<b>835 022 373.30</b>
<b>Future</b>											
Nov 2016	DAUS	Future	0	14.0348	13.9326	0.0000	0.0000	78	1,092,000.00		
Dec 2016	DAUS	Future	353	14.0647	13.9627	0.0000	0.0000	78	1,094,808.00		
Dec 2016	DAUS	Future	251	14.0677	13.9656	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	1,777	14.0706	13.9684	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	14.0880	13.9856	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	1,776	14.1083	14.0055	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.1112	14.0084	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.1285	14.0254	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>		
Jan 2017	DAUS	Future	50	14.1479	14.0445	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.1646	14.0610	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	169	14.1729	14.0692	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	14.1812	14.0774	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,189	14.2034	14.0993	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,105	14.2764	14.1708	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,376	14.3644	14.2579	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.3947	14.2879	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.4222	14.3152	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.6733	14.5643	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.9349	14.6938	0.0000	0.0000	0	0.00		
			<u>17,740</u>					<u>156.00</u>	<u>2,186,808.00</u>	<u>4 566 314.00</u>	<u>51 372 096 560.50</u>

Option

Dec 2016	DAUS	13.75 Call	15,000	355.7848	281.4619	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.00 Put	15,000	151.1950	207.9280	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.35 Call	7,000	66.8110	52.0204	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.11 Put	30,000	236.3955	301.5455	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.75 Put	5,000	735.7250	828.0318	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	13.50 Put	20,000	75.3033	109.1442	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.30 Call	20,000	204.2462	186.6240	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	15.00 Call	20,000	59.0988	58.4173	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	290.2086	352.7332	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	33.9292	36.0360	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.28 Call	5,000	363.9691	337.0921	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	395.2751	458.1037	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	75.5986	72.5197	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.80 Put	1,000	266.3592	314.8817	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.41 Call	1,000	363.6719	335.0122	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.15 Put	210	435.8196	499.1193	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.07 Call	210	201.0090	186.8728	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	14.32 Put	1,500	570.2028	638.3100	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	15.03 Call	1,500	276.4037	257.6422	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	466.0611	516.3380	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	142.4532	135.8976	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.80 Put	1,000	415.1544	460.5338	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	552.4480	606.6676	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	15.06 Call	1,000	506.8332	477.9673	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	202.2628	192.5042	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	552.3951	602.8174	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	223.3101	221.5192	0.0000	0.0000	0	0.00		
			<u>156,420</u>					<u>0.00</u>	<u>0.00</u>	<u>10 306 007.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>174,160</b>					<b>156.00</b>	<b>2,186,808.00</b>	14 872 321.00	51 372 096 560.50	
<b>Future</b>												
	Dec 2016	EUUS	Future	52	1.0607	1.0612	0.0000	0.0000	0	0.00		
	Jun 2017	EUUS	Future	25,302	1.0707	1.0714	0.0000	0.0000	25,302	273,185,694.00		
				<u>25,354</u>					<u>25,302.00</u>	<u>273,185,694.00</u>	378 124.00	4 262 466 895.00
	<b>Total</b>			<b>25,354</b>					<b>25,302.00</b>	<b>273,185,694.00</b>	378 124.00	4 262 466 895.00
<b>Future</b>												
	Dec 2016	GBUS	Future	2,118	1.2454	1.2503	0.0000	0.0000	0	0.00		
	Jun 2017	GBUS	Future	8,095	1.2512	1.2562	0.0000	0.0000	8,095	101,924,145.00		
				<u>10,213</u>					<u>8,095.00</u>	<u>101,924,145.00</u>	10 415.00	130 863 716.00
	<b>Total</b>			<b>10,213</b>					<b>8,095.00</b>	<b>101,924,145.00</b>	10 415.00	130 863 716.00
<b>Future</b>												
	Dec 2016	ZAAD	Future	11,306	10.4469	10.4126	0.0000	0.0000	0	0.00		
	Mar 2017	ZAAD	Future	10,587	10.5988	10.5625	0.0000	0.0000	0	0.00		
	Jun 2017	ZAAD	Future	91	10.7756	10.7383	0.0000	0.0000	0	0.00		
				<u>21,984</u>					<u>0.00</u>	<u>0.00</u>	3 006 832.00	25 124 720 064.90
	<b>Total</b>			<b>21,984</b>					<b>0.00</b>	<b>0.00</b>	3 039 209.00	25 124 720 064.90
<b>Future</b>												
	Dec 2016	ZACA	Future	12	10.5072	10.3933	0.0000	0.0000	0	0.00		
				<u>12</u>					<u>0.00</u>	<u>0.00</u>	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	2.0352	2.0172	0.0000	0.0000	0	0.00		
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	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	51,038	14.9365	14.8360	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	29,537	15.2521	15.1484	15.3000	15.2226	350	5,345,500.00		
	Jun 2017	ZAEU	Future	77,677	15.6153	15.5100	0.0000	0.0000	2,068	32,339,384.00		
	Sep 2017	ZAEU	Future	19	15.9617	15.8085	0.0000	0.0000	0	0.00		
				<u>158,271</u>					<u>2,418.00</u>	<u>37,684,884.00</u>	9 734 476.00	134 570 673 399.20
<b>Option</b>												
	Dec 2016	ZAEU	16.50 Call	450	14.4572	13.8433	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	1971.8169	2072.4841	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	0.0482	0.0535	0.0000	0.0000	0	0.00		

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Mar 2017	ZAEU	14.30 Put	1,000	220.2093	243.8213	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	843.9143	782.5228	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	353.3152	329.0860	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	149.8579	140.4196	0.0000	0.0000	0	0.00	
			9,552					0.00	0.00	4 789 001.00
		<b>Total</b>	<b>167,823</b>					<b>2,418.00</b>	<b>37,684,884.00</b>	14 523 477.00
										134 570 673 399.20
<b>Future</b>										
Dec 2016	ZAFR	Future	1,945	13.8473	13.7881	0.0000	0.0000	0	0.00	
			1,945					0.00	0.00	564 502.00
		<b>Total</b>	<b>1,945</b>					<b>0.00</b>	<b>0.00</b>	5 895 831 281.10
										564 502.00
										5 895 831 281.10
<b>Future</b>										
Dec 2016	ZAGB	Future	44,477	17.5381	17.4787	17.5090	17.5070	8	140,066.00	
Mar 2017	ZAGB	Future	10,144	17.8693	17.8076	17.8575	17.8575	1,015	18,041,362.50	
Jun 2017	ZAGB	Future	32,004	18.2485	18.1855	0.0000	0.0000	1,764	32,173,596.00	
Sep 2017	ZAGB	Future	17	18.6061	18.4878	0.0000	0.0000	0	0.00	
			86,642					2,787.00	50,355,024.50	6 998 583.00
										115 195 558 102.40
<b>Option</b>										
Dec 2016	ZAGB	15.89 Put	525	11.0168	13.7768	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	846.2489	802.9398	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	68.1489	84.2398	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	163.2600	190.3120	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	465.6625	438.4783	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	227.5625	259.7783	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	500.8088	548.2159	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	179.8696	171.5765	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	641.7696	692.8765	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	18.2765	19.2378	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3874.2709	3934.0058	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	0.2515	0.2360	0.0000	0.0000	0	0.00	
			21,261					0.00	0.00	1 750 813.00
		<b>Total</b>	<b>107,903</b>					<b>2,787.00</b>	<b>50,355,024.50</b>	8 749 396.00
										115 195 558 102.40
<b>Future</b>										
Dec 2016	ZAHK	Future	16,430	1.8158	1.8026	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.8470	1.8333	0.0000	0.0000	0	0.00	
			19,930					0.00	0.00	56 677.00
		<b>Total</b>	<b>19,930</b>					<b>0.00</b>	<b>0.00</b>	1 060 468 026.00
										56 677.00
										1 060 468 026.00
<b>Future</b>										

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Dec 2016	ZAJY	Future	11,155	0.1241	0.1239	0.0000	0.0000	0	0.00		
			<u>11,155</u>					0.00	0.00	888 292.00	9 850 595 299.30
		<b>Total</b>	<b>11,155</b>					<b>0.00</b>	<b>0.00</b>	888 292.00	9 850 595 299.30
<b>Future</b>											
Dec 2016	ZAKS	Future	1,382	0.1379	0.1368	0.0000	0.0000	0	0.00		
			<u>1,382</u>					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	9.8508	9.7864	0.0000	0.0000	0	0.00		
			<u>153</u>					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	4.0916	4.0717	0.0000	0.0000	0	0.00		
			<u>83</u>					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	464	14.0822	13.9799	0.0000	0.0000	7	9,831,500.00		
		Mar 2017	91	14.3148	14.2088	0.0000	0.0000	0	0.00		
		Jun 2017	55	14.5848	14.4764	0.0000	0.0000	0	0.00		
			<u>610</u>					7.00	9,831,500.00	133 371.00	150 879 555 050.00
		<b>Total</b>	<b>610</b>					<b>7.00</b>	<b>9,831,500.00</b>	137 894.00	150 879 555 050.00
<b>Future</b>											
Dec 2016	ZAUS	Future	394,907	14.0822	13.9799	14.1026	13.9444	21,649	304,014,152.70		
		Mar 2017	172,926	14.3148	14.2088	14.3250	14.2178	1,571	22,425,903.40		
		Jun 2017	180,837	14.5848	14.4764	0.0000	0.0000	0	0.00		
		Sep 2017	4,400	14.8369	14.6843	0.0000	0.0000	0	0.00		
		Dec 2017	670	15.0921	14.7620	0.0000	0.0000	0	0.00		
		Mar 2018	70	15.3494	15.0712	0.0000	0.0000	0	0.00		
		Jun 2018	70	15.6067	15.3803	0.0000	0.0000	0	0.00		
			<u>753,880</u>					23,220.00	326,440,056.10	126 057 443.00	1 421 086 004 039.30
<b>Option</b>											
Dec 2016	ZAUS	11.80 Put	250	1.7855	1.6022	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	8.3084	8.4468	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	11.7057	13.2481	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	166,585	20.4066	26.0378	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	33.3398	45.7621	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.34 Call	2,800	785.7662	704.6681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	43.5662	64.7681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	44.5466	66.6876	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	52.1610	76.9280	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	66.4098	95.6554	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	55,386	70.3925	100.8098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	502.7571	443.4552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	120.5571	163.5552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	136.2788	182.5829	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	142.9460	190.5811	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.85 Put	20,000	171.8420	224.8069	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.90 Put	250	191.7426	248.0207	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	318.0729	280.1341	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,710	235.8729	300.2341	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	292.3160	259.0985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	278.5925	247.1149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	274.1338	243.2251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	287.5321	359.4868	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	298.8983	371.9630	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.14 Put	10,000	310.4913	384.6405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.15 Put	150	316.3701	391.0536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	236.5402	210.4856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	228.7899	203.7466	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	346.5899	423.8466	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	210.3396	187.7124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	2,000	378.1396	457.8124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	410.9637	492.8963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	180.3041	161.6296	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	162.4119	146.0929	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	516.5149	604.2946	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	136.0586	123.1907	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	553.8586	643.2907	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	561.4470	651.1924	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	113.6236	103.6488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	655.3871	748.4789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	679.6473	773.4176	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	96.3931	88.4070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	712.4367	806.9245	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	795.9094	892.4879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	75.0353	69.7855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	69.2100	64.8436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	51.8971	50.0416	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	15.00 Put	29,368	969.6971	1070.1416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	42.0641	41.5206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1151.7822	1254.5178	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1161.0589	1263.8767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	21.9877	23.7356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1339.7877	1443.8356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	18.7495	20.5971	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1435.9471	1539.9822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1504.0071	1607.6761	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1611.4221	1714.6012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1729.1333	1831.8825	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	10.5155	10.8143	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	8.4510	8.3851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1926.2510	2028.4851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	7.2420	6.9781	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	5.5391	5.0312	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2452.0018	2553.6489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	4.1015	3.4401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2611.2780	2712.8741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	3.1759	2.5252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	2.8838	2.4697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	2.8672	2.4535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	2.8553	2.4417	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	2.7965	2.3763	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	2.7956	2.3714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	2.8045	2.3731	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	1,000	2.8075	2.3745	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	2.8587	2.4071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	2.8727	2.4169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	2.8827	2.4241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	2.8880	2.4278	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.9848	0.6595	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.8410	0.5594	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.8119	0.5392	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.6223	0.4087	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.5203	0.3391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.2084	0.1307	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.1863	0.1163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.1433	0.0885	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.1120	0.0684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0961	0.0584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0735	0.0441	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	0.0654	0.0391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0226	0.0130	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0114	0.0064	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0101	0.0056	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	37.6918	42.2183	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	60.1363	68.3006	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	102,452	125.2967	144.2983	0.0000	0.0000	22,640	0.00
Mar 2017	ZAUS	13.25 Put	100	178.7118	204.4666	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	246.8018	280.2621	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	930.3892	867.2935	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	444.1251	0.0000	0.0000	0.0000	11,320	0.00
Mar 2017	ZAUS	14.10 Put	46,000	492.6649	549.4490	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	612.8381	571.6125	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	598.0381	662.8125	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	656.4119	724.0512	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	555.2866	518.0366	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	680.4866	749.2366	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	532.1561	496.5356	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	813.3614	887.6107	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	500	371.6596	348.2573	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1231.1848	1317.8247	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1333.6155	1422.2609	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	265.2108	249.5416	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1612.8927	1705.2466	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1646.7113	1739.2460	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	212.2356	199.3716	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	183.9565	0.0000	0.0000	0.0000	11,320	0.00
Mar 2017	ZAUS	16.22 Call	45,132	157.3944	148.4389	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	129.3984	122.3986	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2544.1544	2644.5562	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	92.0291	87.5627	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	77.0648	75.2493	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	48.3148	49.0881	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	48.1414	48.9292	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	32.5743	30.9319	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	23.5321	22.3895	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	3.6848	3.5589	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	482.9851	528.3083	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	500.2431	546.6662	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	610.9551	663.9270	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	645.5223	700.3801	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	670.8236	727.0212	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	14.33 Put	3,000	722.9544	781.8042	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	900.9209	855.8440	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1051.8027	1123.6634	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	584.2901	557.7776	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1472.6596	1556.0837	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	489.1708	468.1455	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1684.3708	1771.7455	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	473.5664	453.4516	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	471.3854	451.3947	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	441.5874	422.8289	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	421.1009	403.4026	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	390.4271	374.3118	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	313.6157	301.4368	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	180.1789	176.2749	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	155.1121	152.7005	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	90.7106	88.6795	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	204.9080	236.5546	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	10,000	267.1130	306.8642	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	388.7590	437.9802	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	512.1131	570.9642	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	515.9456	575.0776	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	714.6485	793.2949	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	764.9568	846.6153	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	843.6872	929.7649	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	584.0048	555.8842	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	504.1124	481.6526	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	468.9182	448.9537	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	463.8896	444.2804	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	10,000	334.7421	328.3093	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	415.4608	516.2871	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	661.4078	787.1850	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	700.3114	832.9091	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	726.9369	864.1219	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	740.4623	879.9403	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	896.6569	1057.2184	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	912.4685	1074.6156	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	779.2800	688.1599	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	718.1278	635.2552	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	16,000	654.7011	580.6566	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	647.0164	574.0530	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	641.3278	569.1673	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	633.8398	562.7311	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 2017	ZAUS	18.06 Call	2,055	501.7988	456.8774	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	625.9052	691.3760	0.0000	0.0000	0	0.00	
			<u>2,466,042</u>					<u>45,280.00</u>	<u>0.00</u>	<u>30 842 208.00</u>
		<b>Total</b>	<b>3,219,922</b>					<b>68,500.00</b>	<b>326,440,056.10</b>	<b>156 899 651.00</b>
										<b>1 421 086 004 039.30</b>

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<b>Grand Total</b>	<b>3,785,167</b>							<b>107,265.00</b>	<b>801 608 111.60</b>	<b>208,939,382</b>	<b>1,962,169,767,482.20</b>
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