



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	349.6688	368.0351	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>
		<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	2.1287	2.1293	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>
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	435.00	9,090,195.00
<b>Future</b>											
Oct 2016	DAEU	Future	34	15.8049	15.7570	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.9202	15.8736	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104,928.00</u>	<u>1,331,049,401.60</u>
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394,528.00	1,331,049,401.60
<b>Future</b>											
Oct 2016	DAGB	Future	85	17.4587	17.4273	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.1500	18.1146	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>50,720.00</u>	<u>830,307,812.10</u>
		<b>Total</b>	<b>158</b>					<b>0.00</b>	<b>0.00</b>	241,833.00	830,307,812.10
<b>Future</b>											
Oct 2016	DAUS	Future	1,123	14.2939	14.2617	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,437	14.3137	14.2957	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	14.3166	14.2985	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	14.3450	14.3268	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	14.3535	14.3353	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	14.3678	14.3494	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	14.3706	14.3522	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	390	14.4040	14.3855	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	250	14.4457	14.4271	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.4484	14.4299	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	36	14.4512	14.4327	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	14.4681	14.4498	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	790	14.4911	14.4726	0.0000	0.0000	0	0.00
			<u>13,745</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,382,697.00</u>
									<u>48,817,111,636.90</u>
<b>Option</b>									
Oct 2016	DAUS	14.58 Call	12,000	68.5315	82.9955	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	43.9685	56.8804	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	10.1794	15.6827	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	13.8699	21.7507	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.1867	0.2657	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	20.0905	28.0063	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	1.0370	1.5485	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.8927	1.3469	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	13.8815	17.2032	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	221.0022	241.9945	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	74.0574	80.1105	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	805.6824	829.6753	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	5.1129	6.9168	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	46.7421	53.1921	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	645.9798	637.2352	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	10,000	109.9543	0.0000	0.0000	0.0000	10,000	0.00
Nov 2016	DAUS	14.95 Put	8,695	759.3758	776.1375	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	18.5614	18.9258	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	837.1246	821.7898	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	722.4020	708.3019	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	686.3738	672.7158	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	20,000	164.0638	0.0000	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	14.00 Call	20,000	553.2170	541.4937	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	493.4341	482.7446	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	465.2679	455.1026	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	412.3735	403.2619	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	342.5358	334.9986	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	206.7984	202.9910	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	42.3994	43.8434	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1318.7650	1337.2657	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	14.0090	13.1940	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	4.6563	5.1014	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	97.4514	102.8035	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	1.0791	1.2344	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	691.0385	707.6077	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jan 2017	DAUS	13.95 Put	2,000	315.4991	325.9939	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	190.2642	192.7887	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	398.0140	407.5624	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	268.6879	269.1263	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	429.8388	425.8072	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	306.7660	301.2983	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	502.5516	500.8989	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	392.2829	384.7072	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	499.7289	496.9925	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	385.4087	378.9898	0.0000	0.0000	0	0.00	
			<u>471,515</u>					<u>30,000.00</u>	<u>0.00</u>	<u>9,993,587.00</u>
		<b>Total</b>	<b>485,260</b>					<b>30,000.00</b>	<b>0.00</b>	<b>14,376,284.00</b>
										<b>48,817,111,636.90</b>
<b>Future</b>										
Dec 2016	EUUS	Future	11,353	1.1062	1.1044	0.0000	0.0000	0	0.00	
			<u>11,353</u>					<u>0.00</u>	<u>0.00</u>	<u>327,087.00</u>
		<b>Total</b>	<b>11,353</b>					<b>0.00</b>	<b>0.00</b>	<b>3,705,395,394.00</b>
										<b>3,705,395,394.00</b>
<b>Future</b>										
Dec 2016	ZAAD	Future	7,161	10.9085	10.9174	10.9018	10.9018	15	163,527.00	
Mar 2017	ZAAD	Future	3,432	11.0691	11.0766	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	11.2561	11.2617	0.0000	0.0000	0	0.00	
			<u>10,684</u>					<u>15.00</u>	<u>163,527.00</u>	<u>2,971,864.00</u>
		<b>Total</b>	<b>10,684</b>					<b>15.00</b>	<b>163,527.00</b>	<b>24,748,069,775.00</b>
										<b>24,748,069,775.00</b>
<b>Future</b>										
Dec 2016	ZACA	Future	4,333	10.9353	10.8855	0.0000	0.0000	0	0.00	
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>	<u>64,891.00</u>
		<b>Total</b>	<b>4,333</b>					<b>0.00</b>	<b>0.00</b>	<b>602,557,157.70</b>
										<b>602,557,157.70</b>
<b>Future</b>										
Dec 2016	ZACR	Future	10	2.1334	2.1344	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,754.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>2,502,692,756.00</b>
										<b>2,502,692,756.00</b>
<b>Future</b>										
Dec 2016	ZAEU	Future	50,718	15.9982	15.9523	16.0509	15.9296	229	3,662,129.00	
Mar 2017	ZAEU	Future	8,000	16.3289	16.2793	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,607	16.7170	16.6658	0.0000	0.0000	0	0.00	
			<u>136,325</u>					<u>229.00</u>	<u>3,662,129.00</u>	<u>9,592,448.00</u>
		<b>Total</b>	<b>136,325</b>					<b>229.00</b>	<b>3,662,129.00</b>	<b>132,384,817,611.50</b>
										<b>132,384,817,611.50</b>
<b>Option</b>										

<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	ZAEU	16.50 Call	450	363.9220	346.4289	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1163.6949	1196.0259	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	3.1126	3.1259	0.0000	0.0000	0	0.00	
			6,372					0.00	0.00	4,783,691.00
		<b>Total</b>	<b>142,697</b>					<b>229.00</b>	<b>3,662,129.00</b>	14,376,139.00
										132,384,817,611.50
<b>Future</b>										
Dec 2016	ZAFR	Future	1,864	14.6844	14.6374	0.0000	0.0000	0	0.00	
			1,864					0.00	0.00	564,208.00
		<b>Total</b>	<b>1,864</b>					<b>0.00</b>	<b>0.00</b>	564,208.00
										5,891,641,134.30
<b>Future</b>										
Dec 2016	ZAGB	Future	59,852	17.6553	17.6239	17.7200	17.6223	1,695	30,095,167.40	
Mar 2017	ZAGB	Future	5,759	17.9818	17.9473	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	19,955	18.3617	18.3262	18.3833	18.3833	15	275,749.50	
			85,566					1,710.00	30,370,916.90	6,880,815.00
										113,152,001,425.20
<b>Option</b>										
Dec 2016	ZAGB	16.76 Put	1,050	262.2706	273.6438	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	399.6122	413.1196	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	474.7780	490.1818	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	740.0457	759.5049	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	864.2333	885.4089	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	194.0755	190.4105	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3797.4389	3824.0335	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	9.4414	10.9163	0.0000	0.0000	0	0.00	
			18,555					0.00	0.00	1,746,451.00
		<b>Total</b>	<b>104,121</b>					<b>1,710.00</b>	<b>30,370,916.90</b>	8,627,266.00
										113,152,001,425.20
<b>Future</b>										
Dec 2016	ZAHK	Future	7,100	1.8657	1.8633	0.0000	0.0000	0	0.00	
			7,100					0.00	0.00	25,453.00
		<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	25,453.00
										489,183,408.00
<b>Future</b>										
Dec 2016	ZAJY	Future	14,423	0.1402	0.1392	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,443	0.1431	0.1421	0.0000	0.0000	0	0.00	
			15,866					0.00	0.00	858,001.00
		<b>Total</b>	<b>15,866</b>					<b>0.00</b>	<b>0.00</b>	858,001.00
										9,438,799,782.10
<b>Future</b>										
Dec 2016	ZAKS	Future	1,382	0.1412	0.1409	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			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>	<b>24,363.00</b>	<b>336,346,550.00</b>
<b>Future</b>											
	Dec 2016 ZASD	Future	165	10.4404	10.4400	0.0000	0.0000	0	0.00		
			165					0.00	0.00	8,430.00	86,147,692.40
		<b>Total</b>	<b>165</b>					<b>0.00</b>	<b>0.00</b>	<b>8,430.00</b>	<b>86,147,692.40</b>
<b>Future</b>											
	Dec 2016 ZAUM	Future	362	14.4623	14.4441	0.0000	0.0000	8	11,596,000.00		
	Mar 2017 ZAUM	Future	91	14.7030	14.6828	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	51	14.9842	14.9615	0.0000	0.0000	0	0.00		
			504					8.00	11,596,000.00	132,728.00	149,974,578,610.00
		<b>Total</b>	<b>504</b>					<b>8.00</b>	<b>11,596,000.00</b>	<b>137,251.00</b>	<b>149,974,578,610.00</b>
<b>Future</b>											
	Dec 2016 ZAUS	Future	422,611	14.4623	14.4441	14.5617	14.3900	149,726	2,165,969,560.70		
	Mar 2017 ZAUS	Future	104,787	14.7030	14.6828	14.7765	14.6452	6,259	91,943,972.10		
	Jun 2017 ZAUS	Future	149,544	14.9842	14.9615	15.0350	14.9631	1,512	22,651,889.70		
	Sep 2017 ZAUS	Future	4,150	15.2473	15.2223	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	15.5570	15.5332	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.8884	15.8661	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	16.2198	16.1989	0.0000	0.0000	0	0.00		
			681,902					157,497.00	2,280,565,422.50	123,295,247.00	1,382,180,606,980.60
<b>Option</b>											
	Dec 2016 ZAUS	11.80 Put	250	9.8321	9.3354	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.59 Put	2,800	32.9443	34.0627	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.75 Put	25,850	41.6657	43.5931	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.00 Put	151,550	59.7093	63.4058	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.22 Put	725	90.9550	95.8762	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.34 Call	2,800	1234.8129	1222.2680	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.34 Put	7,800	112.5129	118.1680	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.35 Put	4,500	114.4669	120.1842	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.50 Put	25,686	146.8290	153.5139	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.70 Call	1,230	961.8145	951.6436	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.70 Put	2,000	199.5145	207.5436	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.75 Put	12,000	214.4939	222.8639	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.77 Put	19,800	221.1334	229.6690	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	14.00 Call	23,450	769.3527	761.6030	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	14.00 Put	88,460	307.0527	317.5030	0.0000	0.0000	67,521	0.00		
	Dec 2016 ZAUS	14.05 Call	300	740.3316	732.9922	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	14.08 Call	5,000	723.3125	716.2178	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	717.7066	710.6915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	349.8310	361.0977	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	358.7802	370.2075	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	668.7066	662.4155	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	658.1755	652.0413	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	395.8755	407.9413	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	420.1095	432.5643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	5,165	445.1444	457.9811	0.0000	0.0000	950	0.00
Dec 2016	ZAUS	14.33 Put	5,000	460.5432	473.6056	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	588.0381	582.9760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	492.1856	0.0000	0.0000	0.0000	8,756	0.00
Dec 2016	ZAUS	14.40 Call	26,120	559.8695	555.2479	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	524.9408	538.8747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	516.1018	512.1492	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	553.8018	568.0492	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	559.6642	573.9716	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	476.0394	472.6829	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	632.2835	647.2955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	651.0777	666.2567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	442.4231	439.5651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	676.5262	691.9201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	742.0173	757.9202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	397.7286	0.0000	0.0000	0.0000	8,756	0.00
Dec 2016	ZAUS	14.86 Call	800	384.8517	382.8378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	66,779	342.8409	341.4334	0.0000	0.0000	78,858	0.00
Dec 2016	ZAUS	15.00 Put	29,368	880.5409	897.3334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	315.5841	314.5574	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	290.5546	289.8500	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1028.2546	1045.7500	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1035.8731	1053.3974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	272.0437	271.5521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	246.4906	246.2842	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1184.1906	1202.1842	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	230.8323	230.7916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	0	227.0811	227.0784	0.0000	0.0000	53,000	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1264.7811	1282.9784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1322.1425	1340.4659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1413.7436	1432.2420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1515.5558	1534.2127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	500	170.8156	171.3300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,756	150.8559	151.5499	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	16.00 Put	32,950	1688.5559	1707.4499	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	137.5902	138.4000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	116.4989	117.4711	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2109.7944	2129.0521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2164.8927	2184.1758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	95.6145	96.7056	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2313.0158	2332.3480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	79.9734	81.1221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	71.4812	72.6454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	68.6912	69.8580	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	66.5461	67.7126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	49.2535	50.5422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	45.6780	47.3415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	41.0256	43.1593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	40.2200	42.4319	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	32.9418	35.8292	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	31.7296	34.7218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	30.9531	34.0108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	30.5741	33.6629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	18.7719	22.3225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	17.0973	20.4235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	16.7446	20.0224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	14.3079	17.2405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	12.8723	15.5912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	7.9301	9.8386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	7.5082	9.3407	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	7.0299	8.7747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	6.0236	7.5773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	5.2127	6.6054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	4.7665	6.0674	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	4.0716	5.2246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	3.8043	4.8986	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	2.0451	2.7190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	1.3719	1.8624	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	1.2778	1.7410	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	38.0787	36.1083	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	132.8486	130.3871	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	460.5024	462.1932	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	554.9620	0.0000	0.0000	0.0000	60,000	0.00
Mar 2017	ZAUS	14.40 Put	45,132	605.7148	609.6523	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	742.4532	748.3986	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1111.7335	1121.8669	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	15.36 Put	7,160	1202.9153	1213.9291	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	512.6424	0.0000	0.0000	0.0000	60,000	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1455.0206	1468.0379	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1485.8017	1499.0340	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	435.3661	428.7131	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	352.4694	347.7707	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2315.5875	2332.7646	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	203.6138	201.9220	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	135.4021	135.7372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	135.0155	135.3663	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	116.3452	117.4123	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	96.0590	97.1794	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	26.7189	27.3200	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	445.2243	441.0195	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	459.9282	455.8191	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	554.3007	550.8675	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	583.8045	580.6038	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	605.4221	603.5269	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	957.0250	959.7698	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1345.0305	1351.2065	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	744.8543	730.2229	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1540.6543	1548.7229	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	722.9084	708.7447	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	661.4956	648.6971	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	624.0029	612.0814	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	526.1151	516.0511	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	326.1381	322.5016	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	289.8150	287.6896	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	222.7163	219.8874	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	173.1778	165.0783	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	466.5909	463.9976	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	470.1522	467.5638	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	651.6811	649.4804	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	695.6728	693.5977	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	840.4292	825.1738	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	747.7614	733.7296	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	699.3200	686.3021	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	516.0881	525.3775	0.0000	0.0000	0	0.00
			<u>2,026,190</u>					<u>337,841.00</u>	<u>0.00</u>
									<u>29,646,547.00</u>
									<u>0.00</u>
			<b>Total</b>	<b>2,708,092</b>				<b>495,338.00</b>	<b>2,280,565,422.50</b>
									<b>152,941,794.00</b>
									<b>1,382,180,606,980.60</b>



<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>
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Grand Total		3,514,558					527,300.00	2,326,357,995.40	204,043,775	1,913,361,533,511.30
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