



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	486.0551	430.3659	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	2.0578	2.0771	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	15.1400	15.2465	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.2533	15.3635	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104,961.00</u>	<u>1,331,569,871.00</u>
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394,561.00	1,331,569,871.00
<b>Future</b>											
Oct 2016	DAGB	Future	85	16.9732	17.1103	0.0000	0.0000	41	696,036.50		
Apr 2017	DAGB	Future	73	17.6445	17.7943	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>41.00</u>	<u>696,036.50</u>	<u>50,761.00</u>	<u>831,003,848.60</u>
		<b>Total</b>	<b>158</b>					<b>41.00</b>	<b>696,036.50</b>	241,874.00	831,003,848.60
<b>Future</b>											
Oct 2016	DAUS	Future	2,627	13.9079	14.0159	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.9108	14.0189	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	13.9389	14.0482	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	13.9473	14.0569	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.9612	14.0714	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.9639	14.0743	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,123	13.9973	14.1089	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.0384	14.1516	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	14.0412	14.1545	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	82	14.0439	14.1573	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	14.0604	14.1744	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	790	14.0823	14.1971	0.0000	0.0000	0	0.00
			<u>13,591</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,408,033.00</u>
									<u>49,172,499,377.70</u>

**Option**

Oct 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	11.5738	16.9230	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.0068	0.3405	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.0053	0.2883	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	7.9539	7.6430	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	370.1719	293.2040	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	3.3435	5.6254	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1154.7321	1048.4826	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	0.1577	0.2116	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	50.7969	39.6905	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	253.7598	345.8282	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	146.4737	115.9622	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1031.9101	934.7558	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	1.3612	1.9950	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	447.4848	539.7672	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	349.8086	433.7617	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	320.5325	401.3786	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	221.2746	287.3556	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	183.0668	241.0572	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	166.1614	220.8540	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	136.3747	184.6991	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	100.5870	140.1185	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	41.0839	64.4020	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	50.4985	44.1629	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1650.5484	1548.7038	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	2.1074	2.7588	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	2.5266	2.7675	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	134.4248	113.3275	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.1238	0.3210	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	903.6315	828.7593	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	433.7342	389.8948	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	100.4333	117.2212	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	482.3562	540.3489	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	530.3873	480.0738	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	153.3301	175.1162	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	544.4695	499.2133	0.0000	0.0000	0	0.00

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Apr 2017	DAUS	17.02 Call	1,000	198.8799	216.8790	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	630.9567	582.7943	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	262.9561	285.7265	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	604.7667	563.0273	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	283.7346	296.3765	0.0000	0.0000	0	0.00	
			365,215					0.00	0.00	10,033,587.00
		<b>Total</b>	<b>378,806</b>					<b>0.00</b>	<b>0.00</b>	<b>14,441,620.00</b>
										<b>49,172,499,377.70</b>
<b>Future</b>										
Dec 2016	EUUS	Future	122	1.0907	1.0899	1.0938	1.0938	30	328,140.00	
			122					30.00	328,140.00	338,332.00
		<b>Total</b>	<b>122</b>					<b>30.00</b>	<b>328,140.00</b>	<b>338,332.00</b>
										<b>3,829,084,441.00</b>
<b>Future</b>										
Dec 2016	ZAAD	Future	11,869	10.6689	10.7611	0.0000	0.0000	1,716	18,376,129.20	
Mar 2017	ZAAD	Future	3,450	10.8225	10.9182	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	11.0051	11.1032	0.0000	0.0000	0	0.00	
			15,410					1,716.00	18,376,129.20	2,985,768.00
		<b>Total</b>	<b>15,410</b>					<b>1,716.00</b>	<b>18,376,129.20</b>	<b>3,018,145.00</b>
										<b>24,898,118,341.80</b>
<b>Future</b>										
Dec 2016	ZACA	Future	5,806	10.5293	10.6321	0.0000	0.0000	0	0.00	
			5,806					0.00	0.00	67,874.00
		<b>Total</b>	<b>5,806</b>					<b>0.00</b>	<b>0.00</b>	<b>67,874.00</b>
										<b>634,753,582.70</b>
<b>Future</b>										
Dec 2016	ZACR	Future	10	2.0631	2.0828	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109,754.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109,754.00</b>
										<b>2,502,692,756.00</b>
<b>Future</b>										
Dec 2016	ZAEU	Future	52,496	15.3295	15.4418	15.3777	15.2985	824	12,633,607.50	
Mar 2017	ZAEU	Future	8,000	15.6426	15.7591	15.6812	15.6050	315	4,930,033.00	
Jun 2017	ZAEU	Future	77,642	16.0129	16.1340	0.0000	0.0000	0	0.00	
			138,138					1,139.00	17,563,640.50	9,611,885.00
		<b>Total</b>	<b>138,138</b>					<b>1,139.00</b>	<b>17,563,640.50</b>	<b>9,611,885.00</b>
										<b>132,689,026,746.60</b>
<b>Option</b>										
Dec 2016	ZAEU	16.50 Call	450	133.7872	157.4302	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1659.4692	1563.3892	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.4564	0.6578	0.0000	0.0000	0	0.00	
			6,372					0.00	0.00	4,783,691.00
		<b>Total</b>	<b>144,510</b>					<b>1,139.00</b>	<b>17,563,640.50</b>	<b>14,395,576.00</b>
										<b>132,689,026,746.60</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>	
<b>Future</b>											
	Dec 2016	ZAFR	Future	2,011	14.1851	14.2725	0.0000	0.0000	0	0.00	
				<u>2,011</u>					<u>0.00</u>	<u>0.00</u>	<u>564,355.00</u>
			<b>Total</b>	<b>2,011</b>					<b>0.00</b>	<b>0.00</b>	<b>564,355.00</b>
											<b>5,893,776,632.70</b>
<b>Future</b>											
	Dec 2016	ZAGB	Future	53,303	17.1687	17.3119	17.2700	17.1650	591	10,174,287.20	
	Mar 2017	ZAGB	Future	5,767	17.4831	17.6299	0.0000	0.0000	0	0.00	
	Jun 2017	ZAGB	Future	19,955	17.8496	18.0036	0.0000	0.0000	0	0.00	
				<u>79,025</u>					<u>591.00</u>	<u>10,174,287.20</u>	<u>6,894,911.00</u>
											<u>113,399,797,979.90</u>
<b>Option</b>											
	Dec 2016	ZAGB	16.76 Put	1,050	358.2717	320.3415	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	17.13 Put	4,885	537.3077	485.5280	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	17.30 Put	525	634.8912	574.6907	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	17.40 Call	500	464.8702	0.0000	0.0000	0.0000	500	0.00	
	Dec 2016	ZAGB	17.80 Put	800	966.3628	887.0928	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	18.00 Put	1,000	1114.7836	1028.5580	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	19.39 Call	525	77.4296	103.3556	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	21.41 Put	4,885	4263.1755	4123.1600	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	24.46 Call	4,885	3.6948	5.0686	0.0000	0.0000	0	0.00	
				<u>19,055</u>					<u>500.00</u>	<u>0.00</u>	<u>1,746,951.00</u>
			<b>Total</b>	<b>98,080</b>					<b>1,091.00</b>	<b>10,174,287.20</b>	<b>8,641,862.00</b>
											<b>113,399,797,979.90</b>
<b>Future</b>											
	Dec 2016	ZAHK	Future	7,100	1.8127	1.8275	0.0000	0.0000	0	0.00	
				<u>7,100</u>					<u>0.00</u>	<u>0.00</u>	<u>36,867.00</u>
			<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	<b>36,867.00</b>
											<b>701,835,016.00</b>
<b>Future</b>											
	Dec 2016	ZAJY	Future	13,577	0.1350	0.1367	0.0000	0.0000	0	0.00	
				<u>13,577</u>					<u>0.00</u>	<u>0.00</u>	<u>876,144.00</u>
			<b>Total</b>	<b>13,577</b>					<b>0.00</b>	<b>0.00</b>	<b>876,144.00</b>
											<b>9,691,114,731.70</b>
<b>Future</b>											
	Dec 2016	ZAKS	Future	1,382	0.1375	0.1383	0.0000	0.0000	0	0.00	
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>24,363.00</u>
			<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	10.0866	10.1559	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			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>	8,430.00	86,147,692.40
<b>Future</b>											
Dec 2016	ZAUM	Future	384	14.0549	14.1687	0.0000	0.0000	0	0.00		
Mar 2017	ZAUM	Future	91	14.2848	14.4026	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	51	14.5566	14.6790	0.0000	0.0000	0	0.00		
			526					0.00	0.00	132,873.00	150,181,757,760.00
	<b>Total</b>		<b>526</b>					<b>0.00</b>	<b>0.00</b>	137,396.00	150,181,757,760.00
<b>Future</b>											
Dec 2016	ZAUS	Future	421,966	14.0549	14.1687	14.1084	14.0000	9,502	133,561,786.50		
Mar 2017	ZAUS	Future	105,012	14.2848	14.4026	14.3168	14.2608	285	4,071,224.50		
Jun 2017	ZAUS	Future	151,053	14.5566	14.6790	14.5571	14.5235	1,372	19,941,874.20		
Sep 2017	ZAUS	Future	4,150	14.8102	14.9344	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.1143	15.2370	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.4544	15.5731	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.7946	15.9091	0.0000	0.0000	0	0.00		
			682,991					11,159.00	157,574,885.20	123,662,289.00	1,387,415,125,267.50
<b>Option</b>											
Dec 2016	ZAUS	11.80 Put	250	9.3229	8.9634	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	31.2117	30.9815	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	43.7000	39.7009	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	151,550	76.5852	68.9590	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	118.7640	106.5428	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	862.8098	961.2839	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	147.9098	132.5839	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	150.5497	134.9449	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	26,886	197.3504	175.1464	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.65 Put	3,000	252.6205	225.1214	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	627.8577	712.2977	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	2,000	272.9577	243.5977	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	294.2521	262.9932	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	303.0385	271.0087	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Call	23,450	469.8750	542.4817	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Put	88,460	414.9750	373.7817	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.05 Call	300	446.8088	517.3783	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.08 Call	5,000	434.0689	502.7480	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.09 Call	1,200	429.8945	497.9417	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.10 Put	2,800	470.8555	424.4710	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.12 Put	800	482.6834	435.0358	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.18 Call	4,200	393.8972	456.9246	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	14.20 Call	500	386.2763	448.4808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	531.3763	479.7808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	562.9042	509.2694	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	4,135	595.2442	539.5953	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	615.0266	558.1820	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	336.5835	393.1435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	655.4211	596.2213	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	317.1588	371.3692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	696.8820	635.3737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,400	287.1146	337.5247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	57,649	732.2146	668.8247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	739.3644	675.6011	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	259.8053	306.5716	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	827.2144	759.1193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	849.7478	780.6071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	237.3961	281.0278	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	880.1268	809.6175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	957.6822	883.8773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	208.3564	247.7138	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	200.1557	238.2782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	173.9329	208.1350	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1119.0329	1039.4350	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	157.3731	188.9832	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	142.4367	171.6260	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1287.5367	1202.9260	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1296.1264	1211.2829	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	131.5533	158.9274	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	116.8414	141.6844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1461.9414	1372.9844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	107.8485	131.2882	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1550.7518	1460.1173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1613.4170	1521.7500	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1712.9358	1619.3812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1822.8158	1727.3760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	73.8657	91.4923	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,756	63.4763	79.0671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2008.5763	1910.3671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	56.8467	71.0961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	46.6177	58.7179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2454.9648	2351.7880	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2512.7140	2409.0322	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	36.8949	46.8506	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	16.69 Put	3,300	2667.3629	2562.4559	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	29.9064	38.2469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	25.6754	33.6881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	24.0644	32.2093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	22.8444	31.0775	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	13.6306	21.3426	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	11.7503	19.2302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	9.4491	16.5498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	9.0682	16.0937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	5.9020	12.1064	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	5.4262	11.4674	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	5.1296	11.0620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	4.9873	10.8651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	1.5156	4.4210	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1.3098	3.9116	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1.2678	3.8062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.9915	3.0972	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.8403	2.6961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.3933	1.4277	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.3610	1.3287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.3256	1.2187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.2554	0.9948	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.2035	0.8226	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.1768	0.7313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.1380	0.5944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.1240	0.5436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0467	0.2402	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0249	0.1420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0222	0.1293	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	52.8644	47.5937	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	173.6187	155.7960	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	591.2692	541.7552	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	703.1952	647.9387	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	763.4128	704.6067	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	923.5118	858.0354	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1341.8135	1262.3934	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1443.3513	1361.4181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	343.9000	377.5754	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1719.2043	1631.3849	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1752.5357	1664.0891	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	287.0968	316.0867	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	224.7081	248.3584	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	16.75 Put	1,800	2631.6728	2531.6965	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	17.31 Call	46,000	125.9124	136.3761	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	87.5242	93.9173	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	87.2820	93.6492	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	63.7355	71.3220	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	49.0144	55.0690	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	11.1052	12.7404	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	539.4549	503.2594	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	558.0250	519.5143	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	676.3736	630.8330	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	713.0764	665.7800	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	739.8863	691.3316	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1135.8178	1071.6560	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1563.1956	1485.9613	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	552.8215	593.1332	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1776.2215	1694.1332	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	535.2755	574.2901	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	485.6463	521.8291	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	454.7906	488.7276	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	376.5636	404.6192	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	236.3205	249.1794	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	209.7003	220.0476	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	134.2089	146.6465	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	217.3093	203.8013	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	10,000	288.4730	269.0407	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	556.5134	525.3453	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	560.6076	529.2505	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	773.2111	727.9496	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	826.4114	778.8361	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	649.7627	688.6677	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	571.6264	605.4295	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	532.0180	562.9958	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	404.9893	421.6768	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	588.9685	570.1932	0.0000	0.0000	0	0.00		
			<u>2,052,390</u>					<u>0.00</u>	<u>0.00</u>	<u>29,801,184.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,735,381</b>					<b>11,159.00</b>	<b>157,574,885.20</b>	<b>153,463,473.00</b>	<b>1,387,415,125,267.50</b>
	<b>Grand Total</b>		<b>3,424,013</b>					<b>15,176.00</b>	<b>204,713,118.60</b>	<b>204,722,878</b>	<b>1,920,484,876,979.50</b>