



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	475.9176	489.6550	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	20,000.00	7,214,600.00
		Total	20,000					0.00	0.00	20,000.00	7,214,600.00
Future											
Nov 2016	DACR	Future	435	2.0518	2.0552	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9,090,195.00
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Oct 2016	DAEU	Future	34	15.2001	15.1697	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.2867	15.2724	0.0000	0.0000	0	0.00		
			534					0.00	0.00	104,961.00	1,331,569,871.00
		Total	534					0.00	0.00	394,561.00	1,331,569,871.00
Future											
Oct 2016	DAGB	Future	0	16.9308	16.9990	0.0000	0.0000	92	1,556,913.30		
Dec 2016	DAGB	Future	35	17.0466	17.0295	0.0000	0.0000	35	596,032.50		
Apr 2017	DAGB	Future	73	17.5886	17.6657	0.0000	0.0000	0	0.00		
			108					127.00	2,152,945.80	50,890.00	833,190,582.20
		Total	108					127.00	2,152,945.80	242,003.00	833,190,582.20
Future											
Oct 2016	DAUS	Future	0	13.8630	13.8902	0.0000	0.0000	19,741	273,775,752.00		
Oct 2016	DAUS	Future	182	13.9081	13.8902	0.0000	0.0000	3,458	47,937,216.60		
Nov 2016	DAUS	Future	288	13.9193	13.9154	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	13.9277	13.9237	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.9415	13.9376	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.9443	13.9404	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,970	13.9775	13.9737	0.0000	0.0000	5,847	81,519,458.70		

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Dec 2016	DAUS	Future	250	14.0194	14.0151	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.0222	14.0178	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	82	14.0250	14.0206	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	14.0417	14.0372	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.0640	14.0592	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.0806	14.1073	0.0000	0.0000	2,000	28,214,600.00		
Jan 2017	DAUS	Future	70	14.1330	14.1275	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	17	14.1551	14.1494	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.3758	14.3696	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.6271	14.6213	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.6805	14.6705	0.0000	0.0000	0	0.00		
			<u>15,914</u>					<u>31,046.00</u>	<u>431,447,027.30</u>	<u>4,439,640.00</u>	<u>49,612,137,693.00</u>

Option

Nov 2016	DAUS	13.63 Put	15,400	30.3952	46.5012	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	206.5074	224.8023	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.72 Call	10,000	239.1370	255.3136	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.72 Put	10,000	53.5370	73.9136	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	114.3229	144.3920	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1042.8273	1046.9199	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	0.5773	0.5926	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	409.4746	409.1693	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	309.8437	309.8510	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	280.3264	280.3762	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	182.4908	184.0865	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	146.4083	148.0686	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	130.7822	132.4368	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	103.8594	105.4475	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	72.7782	74.1704	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	26.4833	26.9295	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	39.8813	43.1385	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1663.8443	1668.6051	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	1.1980	1.1723	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	1.6917	1.6733	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	125.0981	127.9486	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0847	0.0698	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	191.1519	194.1870	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	245.4233	245.9799	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	905.6045	910.7750	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	428.8102	432.8854	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	91.6610	91.6739	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	462.3470	461.2783	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	525.6161	529.4138	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	15.89 Call	1,000	142.7827	142.0448	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	542.6661	544.8828	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	191.1759	188.8314	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	629.9426	632.0310	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	254.3822	251.5544	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	605.7444	607.4417	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	276.9257	273.3246	0.0000	0.0000	0	0.00
			<u>364,535</u>					<i>0.00</i>	<i>0.00</i>
			Total	380,449				31,046.00	431,447,027.30
									14,534,227.00
									49,612,137,693.00
Future									
Dec 2016	EUUS	Future	42	1.0950	1.0944	0.0000	0.0000	0	0.00
			<u>42</u>					<i>0.00</i>	<i>0.00</i>
			Total	42				0.00	0.00
									338,512.00
									3,831,051,441.00
Future									
Dec 2016	ZAAD	Future	11,954	10.6529	10.7404	10.7400	10.7400	8	85,920.00
Mar 2017	ZAAD	Future	3,439	10.8085	10.8958	0.0000	0.0000	0	0.00
Jun 2017	ZAAD	Future	91	10.9891	11.0783	0.0000	0.0000	0	0.00
			<u>15,484</u>					<i>8.00</i>	<i>85,920.00</i>
			Total	15,484				8.00	85,920.00
									3,020,218.00
									24,920,329,486.10
Future									
Dec 2016	ZACA	Future	5,806	10.4887	10.5273	0.0000	0.0000	0	0.00
			<u>5,806</u>					<i>0.00</i>	<i>0.00</i>
			Total	5,806				0.00	0.00
									67,874.00
									634,753,582.70
Future									
Dec 2016	ZACR	Future	10	2.0568	2.0605	0.0000	0.0000	0	0.00
			<u>10</u>					<i>0.00</i>	<i>0.00</i>
			Total	10				0.00	0.00
									109,754.00
									2,502,692,756.00
Future									
Dec 2016	ZAEU	Future	52,804	15.3693	15.3556	15.3414	15.3200	95	1,458,536.30
Mar 2017	ZAEU	Future	8,287	15.6865	15.6710	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,407	16.0566	16.0412	0.0000	0.0000	0	0.00
			<u>138,498</u>					<i>95.00</i>	<i>1,458,536.30</i>
									9,615,304.00
									132,742,012,525.50
Option									
Dec 2016	ZAEU	16.50 Call	450	134.4794	137.4231	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1618.9281	1635.6890	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	0.5233	0.4452	0.0000	0.0000	0	0.00

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			6,372					0.00	0.00	4,784,141.00	0.00
		Total	144,870					95.00	1,458,536.30	14,399,445.00	132,742,012,525.50
Future											
	Dec 2016 ZAFR	Future	2,011	14.1712	14.1702	0.0000	0.0000	0	0.00		
			2,011					0.00	0.00	564,355.00	5,893,776,632.70
		Total	2,011					0.00	0.00	564,355.00	5,893,776,632.70
Future											
	Dec 2016 ZAGB	Future	51,955	17.1097	17.1877	17.2595	17.2033	172	2,952,598.30		
	Mar 2017 ZAGB	Future	7,774	17.4271	17.5038	17.5351	17.5351	100	1,753,510.00		
	Jun 2017 ZAGB	Future	19,955	17.7924	17.8706	0.0000	0.0000	0	0.00		
			79,684					272.00	4,706,108.30	6,901,592.00	113,514,158,391.20
Option											
	Dec 2016 ZAGB	16.76 Put	1,050	352.1101	336.1860	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.13 Put	4,885	537.0690	512.9961	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.30 Put	525	638.2904	609.3576	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.40 Call	500	411.3840	458.1011	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.80 Put	800	980.7511	940.3855	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	18.00 Put	1,000	1133.4153	1089.0344	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	19.39 Call	525	63.3903	75.9578	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	21.41 Put	4,885	4318.3785	4241.9331	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	24.46 Call	4,885	2.0104	2.7935	0.0000	0.0000	0	0.00		
			19,055					0.00	0.00	1,746,951.00	0.00
		Total	98,739					272.00	4,706,108.30	8,648,543.00	113,514,158,391.20
Future											
	Dec 2016 ZAHK	Future	14,390	1.8106	1.8097	0.0000	0.0000	0	0.00		
			14,390					0.00	0.00	47,127.00	887,497,546.00
		Total	14,390					0.00	0.00	47,127.00	887,497,546.00
Future											
	Dec 2016 ZAJY	Future	13,577	0.1339	0.1347	0.0000	0.0000	0	0.00		
			13,577					0.00	0.00	876,144.00	9,691,114,731.70
		Total	13,577					0.00	0.00	876,144.00	9,691,114,731.70
Future											
	Dec 2016 ZAKS	Future	1,382	0.1372	0.1371	0.0000	0.0000	0	0.00		
			1,382					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

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Future										
Dec 2016	ZASD	Future	165	10.0630	10.1050	0.0000	0.0000	0	0.00	
			<u>165</u>					<u>0.00</u>	<u>0.00</u>	<u>8,430.00</u>
		Total	165					0.00	0.00	8,430.00
Future										
Dec 2016	ZAUM	Future	369	14.0361	14.0316	14.0341	14.0341	13	18,281,050.00	
Mar 2017	ZAUM	Future	91	14.2682	14.2622	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	51	14.5387	14.5327	0.0000	0.0000	0	0.00	
			<u>511</u>					<u>13.00</u>	<u>18,281,050.00</u>	<u>132,927.00</u>
		Total	511					13.00	18,281,050.00	137,450.00
Future										
Dec 2016	ZAUS	Future	421,614	14.0361	14.0316	14.1280	13.9635	84,730	1,190,123,119.70	
Mar 2017	ZAUS	Future	105,203	14.2682	14.2622	14.3168	14.2253	140	1,999,467.00	
Jun 2017	ZAUS	Future	150,231	14.5387	14.5327	14.6043	14.5327	1,962	28,617,808.40	
Sep 2017	ZAUS	Future	3,700	14.6698	14.6585	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	670	14.8924	14.8870	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.2894	15.2845	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.6865	15.6820	0.0000	0.0000	0	0.00	
			<u>681,558</u>					<u>86,832.00</u>	<u>1,220,740,395.10</u>	<u>123,933,955.00</u>
Option										
Dec 2016	ZAUS	11.80 Put	250	7.5096	7.9224	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.59 Put	2,800	29.0435	30.2131	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.75 Put	25,850	41.2150	42.6699	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.00 Put	169,885	73.0025	74.9829	0.0000	0.0000	100,000	0.00	
Dec 2016	ZAUS	13.22 Put	725	114.2148	116.6638	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Call	2,800	838.9916	837.1853	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Put	7,800	142.8916	145.5853	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.35 Put	4,500	145.4952	148.2078	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.40 Put	3,000	160.1323	162.9664	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	26,886	192.2681	195.3350	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Call	1,230	604.3369	603.3279	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Put	2,000	268.2369	271.7279	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.75 Put	12,000	289.6961	293.2823	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.77 Put	19,800	298.5548	302.1773	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.00 Call	23,450	447.7403	447.2300	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.00 Put	88,460	411.6403	415.6300	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.05 Call	300	424.9948	424.5482	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.08 Call	5,000	412.4427	412.0655	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.09 Call	1,200	408.3325	407.9766	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.10 Put	2,800	468.1587	472.3239	0.0000	0.0000	0	0.00	

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Dec 2016	ZAUS	14.12 Put	800	480.1191	484.3281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	372.9470	372.7821	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	365.4692	365.3425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	529.3692	533.7425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	347.3652	347.3366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	561.2652	565.7366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	4,135	593.9866	598.5485	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	614.0035	618.6168	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	316.8394	316.9707	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	654.8781	659.5903	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	297.8971	298.1240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	696.8316	701.6330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,300	268.6824	269.0532	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	42,649	732.5824	737.4532	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	739.8165	744.7017	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	242.2240	242.7204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	828.6910	833.7203	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	851.4828	856.5433	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	220.5900	221.1820	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	882.2070	887.3079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	960.5275	965.7324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	192.5368	193.2642	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	184.6054	185.3753	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	159.3295	160.2235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1123.2295	1128.6235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	143.4432	144.4054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	129.1722	130.1876	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1293.0722	1298.5876	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1301.7274	1307.2482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	118.8134	119.8627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	104.8676	105.9518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1468.7676	1474.3518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	96.4201	97.5185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1558.2767	1563.8758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1621.4671	1627.0699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1721.7744	1727.3741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1832.4627	1838.0494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	65.0334	66.1135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	55.5489	56.5992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2019.4489	2024.9992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	49.5321	50.5549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	40.3065	41.2710	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	16.47 Put	1,365	2468.1617	2473.5758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2526.1554	2531.5503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	31.6157	32.5035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2681.4076	2686.7491	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	25.4267	26.2415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	21.5551	22.2757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	20.0318	20.6992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	18.8841	19.5106	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	10.4409	10.7645	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	8.7846	9.0481	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	6.8034	6.9955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	6.4815	6.6620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	3.8867	3.9767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	3.5129	3.5903	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	3.2827	3.3525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	3.1728	3.2390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.8406	0.8602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.7161	0.7333	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.6910	0.7077	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.5274	0.5408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.4397	0.4513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.1909	0.1967	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.1737	0.1790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.1550	0.1599	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.1187	0.1226	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0924	0.0956	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0792	0.0819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0603	0.0624	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0536	0.0555	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0182	0.0190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0091	0.0095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0081	0.0084	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	49.6547	52.0188	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	169.6487	171.6255	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	314.5291	316.9361	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	589.0863	591.7376	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	702.0436	704.7510	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	762.6989	765.4667	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	923.9670	926.8688	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1345.1368	1348.3978	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1447.1831	1450.5353	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	331.5931	329.0266	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>		
Mar 2017	ZAUS	15.70 Put	6,370	1724.3240	1727.8994	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1757.3877	1760.9878	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.80 Call	180	275.5047	273.1386	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.22 Call	45,132	214.8861	212.7579	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2640.3847	2644.5230	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	17.31 Call	46,000	120.6664	118.8819	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	84.4563	82.3851	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	84.2290	82.1552	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	60.0424	58.3602	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	45.9728	44.5875	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	10.1559	9.7259	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	539.9088	542.6538	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	558.5831	561.3272	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	677.6363	680.3351	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	714.5582	717.2371	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	741.5259	744.1898	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1139.9356	1142.4906	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1569.7242	1572.3235	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	542.4067	539.0631	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1783.7067	1786.3631	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	525.1283	521.7972	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	476.1447	472.8768	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	445.5854	442.3718	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	368.1824	365.1367	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	230.1516	227.1932	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	204.1635	201.1161	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	130.2137	127.8324	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	237.8111	243.0594	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	10,000	314.9756	320.7066	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	592.7648	599.3545	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	597.0100	603.6084	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	823.7278	830.5302	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	879.1048	885.9190	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	597.7205	593.7122	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	525.3839	521.5147	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	488.8269	485.0283	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	375.8945	372.1344	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	613.7287	624.6611	0.0000	0.0000	0	0.00		
			<u>2,059,312</u>					<u>100,000.00</u>	<u>0.00</u>	<u>29,950,726.00</u>	<u>0.00</u>
	Total		2,740,870					186,832.00	1,220,740,395.10	153,884,681.00	1,391,229,633,399.20

<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		3,439,383					218,393.00	1,678,871,982.80	205,260,039	1,925,195,827,514.60
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