



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	788.7229	654.5688	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	20,000.00	7,214,600.00
		<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	1.9881	2.0161	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9,090,195.00
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	435.00	9,090,195.00
<b>Future</b>											
Nov 2016	DAEU	Future	34	14.9219	15.1779	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	14.9321	15.1884	0.0000	0.0000	0	0.00		
			534					0.00	0.00	105,113.00	1,333,859,044.80
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394,713.00	1,333,859,044.80
<b>Future</b>											
Dec 2016	DAGB	Future	35	16.7544	17.1238	0.0000	0.0000	1	16,868.50		
Dec 2016	DAGB	Future	14	16.8071	17.1785	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	2	16.9872	17.3628	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.2918	17.6748	0.0000	0.0000	0	0.00		
			124					1.00	16,868.50	50,935.00	833,941,654.30
		<b>Total</b>	<b>124</b>					<b>1.00</b>	<b>16,868.50</b>	242,048.00	833,941,654.30
<b>Future</b>											
Nov 2016	DAUS	Future	0	13.4575	13.6081	0.0000	0.0000	9,051	121,808,562.50		
Nov 2016	DAUS	Future	700	13.4601	13.6104	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.4715	13.6219	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.4738	13.6242	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,970	13.5070	13.6585	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	78	13.5127	13.6122	0.0000	0.0000	78	1,061,751.60		

<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	275	13.5493	13.7014	0.0000	0.0000	25	341,355.00		
Dec 2016	DAUS	Future	251	13.5522	13.7043	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	94	13.5550	13.7072	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	13.5720	13.7244	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	13.5946	13.7475	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	13.6116	13.7647	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	13.6310	13.7066	0.0000	0.0000	50	685,330.00		
Jan 2017	DAUS	Future	70	13.6623	13.8160	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	86	13.6832	13.8371	0.0000	0.0000	12	165,276.00		
Apr 2017	DAUS	Future	40	13.8678	13.9445	0.0000	0.0000	40	557,780.00		
Apr 2017	DAUS	Future	70	13.8942	14.0512	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.1352	14.2965	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.3855	14.5502	0.0000	0.0000	0	0.00		
			<u>15,718</u>					<u>9,256.00</u>	<u>124,620,055.10</u>	<u>4,479,399.00</u>	<u>50,149,583,669.20</u>

Option

Nov 2016	DAUS	13.60 Call	20,000	81.6238	180.3052	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	47.5396	119.0996	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	39.5744	102.8338	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	18.9384	54.9682	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	13.1437	39.3544	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	11.2483	33.1462	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	8.3285	23.3184	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	5.4557	15.0911	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	2.0706	6.0896	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	112.4917	84.4265	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	2125.4402	1975.8430	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.1860	0.9406	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	1.9702	1.9113	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	259.1882	202.0041	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0514	0.0837	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	218.6720	287.4464	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	348.5951	279.9441	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	90.4982	122.7074	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	1266.4450	1135.7762	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	650.6048	561.6058	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	41.6496	52.7012	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	263.0526	313.9662	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	770.6083	676.2370	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	72.6197	88.8739	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	575.4646	495.5302	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	265.3958	313.4417	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	751.5823	669.5888	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Apr 2017	DAUS	17.02 Call	1,000	130.2672	142.3033	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.80 Put	1,000	673.6978	597.8882	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	853.5199	766.7201	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	15.06 Call	1,000	390.3691	433.7864	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	167.7593	189.2688	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	809.9697	732.2036	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	211.0316	230.8314	0.0000	0.0000	0	0.00	
			<u>314,645</u>					<i>0.00</i>	<i>0.00</i>	<i>10,113,587.00</i>
		<b>Total</b>	<b>330,363</b>					<b>9,256.00</b>	<b>124,620,055.10</b>	<b>14,592,986.00</b>
										<b>50,149,583,669.20</b>
<b>Future</b>										
Dec 2016	EUUS	Future	72	1.1069	1.1134	0.0000	0.0000	0	0.00	
			<u>72</u>					<i>0.00</i>	<i>0.00</i>	<i>338,542.00</i>
		<b>Total</b>	<b>72</b>					<b>0.00</b>	<b>0.00</b>	<b>338,542.00</b>
										<b>3,831,383,946.00</b>
<b>Future</b>										
Dec 2016	ZAAD	Future	13,011	10.4362	10.5068	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	11,024	10.5882	10.6601	10.5964	10.5835	200	2,117,990.00	
Jun 2017	ZAAD	Future	91	10.7624	10.8364	0.0000	0.0000	0	0.00	
			<u>24,126</u>					<i>200.00</i>	<i>2,117,990.00</i>	<i>2,998,324.00</i>
		<b>Total</b>	<b>24,126</b>					<b>200.00</b>	<b>2,117,990.00</b>	<b>3,030,701.00</b>
										<b>25,032,169,801.80</b>
<b>Future</b>										
Dec 2016	ZACA	Future	5,806	10.1419	10.2282	0.0000	0.0000	0	0.00	
			<u>5,806</u>					<i>0.00</i>	<i>0.00</i>	<i>67,932.00</i>
		<b>Total</b>	<b>5,806</b>					<b>0.00</b>	<b>0.00</b>	<b>67,932.00</b>
										<b>635,340,241.10</b>
<b>Future</b>										
Dec 2016	ZACR	Future	10	1.9930	2.0213	0.0000	0.0000	0	0.00	
			<u>10</u>					<i>0.00</i>	<i>0.00</i>	<i>109,754.00</i>
		<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	54,631	15.0161	15.2746	15.1332	15.0209	663	9,990,783.90	
Mar 2017	ZAEU	Future	27,419	15.3257	15.5899	15.3817	15.3817	100	1,538,170.00	
Jun 2017	ZAEU	Future	77,442	15.6845	15.9552	15.8175	15.7000	140	2,209,835.00	
			<u>159,492</u>					<i>903.00</i>	<i>13,738,788.90</i>	<i>9,668,946.00</i>
										<b>133,563,277,675.70</b>
<b>Option</b>										
Dec 2016	ZAEU	16.50 Call	450	77.6500	113.2657	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1930.6281	1697.9117	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.1011	0.2264	0.0000	0.0000	0	0.00	

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Mar 2017	ZAEU	14.30 Put	1,000	246.8243	186.7475	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	951.0364	1120.0122	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	224.9030	271.9083	0.0000	0.0000	0	0.00	
			8,872					0.00	0.00	4,787,641.00
		<b>Total</b>	<b>168,364</b>					<b>903.00</b>	<b>13,738,788.90</b>	14,456,587.00
										133,563,277,675.70
<b>Future</b>										
Dec 2016	ZAFR	Future	1,864	13.9276	14.1701	0.0000	0.0000	0	0.00	
			1,864					0.00	0.00	564,502.00
		<b>Total</b>	<b>1,864</b>					<b>0.00</b>	<b>0.00</b>	564,502.00
										5,895,831,281.10
<b>Future</b>										
Dec 2016	ZAGB	Future	56,279	16.8233	17.1952	16.9885	16.9000	221	3,750,193.20	
Mar 2017	ZAGB	Future	8,176	17.1347	17.5139	17.2243	17.1700	103	1,773,940.00	
Jun 2017	ZAGB	Future	20,028	17.4913	17.8793	0.0000	0.0000	0	0.00	
			84,483					324.00	5,524,133.20	6,935,526.00
										114,086,598,184.90
<b>Option</b>										
Dec 2016	ZAGB	15.89 Put	525	111.6346	60.9355	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	495.0427	719.5483	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	431.7427	284.3483	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	653.7548	454.9213	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	293.4300	445.4585	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	770.1300	550.2585	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.40 Call	500	265.5274	406.4669	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	1152.7875	883.7217	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	1319.0175	1034.7835	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	32.8332	55.7912	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4596.7234	4227.3271	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	0.3778	1.0211	0.0000	0.0000	0	0.00	
			20,761					0.00	0.00	1,749,313.00
		<b>Total</b>	<b>105,244</b>					<b>324.00</b>	<b>5,524,133.20</b>	8,684,839.00
										114,086,598,184.90
<b>Future</b>										
Dec 2016	ZAHK	Future	16,430	1.7497	1.7694	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.7798	1.8002	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>	56,677.00
										1,060,468,026.00
<b>Future</b>										
Dec 2016	ZAJY	Future	14,596	0.1301	0.1332	0.0000	0.0000	0	0.00	
			14,596					0.00	0.00	879,334.00
										9,733,521,482.50

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		<b>Total</b>	<b>14,596</b>					<b>0.00</b>	<b>0.00</b>	879,334.00	9,733,521,482.50	
<b>Future</b>												
	Dec 2016	ZAKS	Future	1,382	0.1326	0.1339	0.0000	0.0000	0	0.00		
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	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	ZANZ	Future	75	9.9033	10.0191	0.0000	0.0000	0	0.00		
				<u>75</u>					<u>0.00</u>	<u>0.00</u>	144,025.00	1,101,968,190.00
			<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	164,025.00	1,101,968,190.00
<b>Future</b>												
	Dec 2016	ZASD	Future	153	9.7597	9.9136	0.0000	0.0000	0	0.00		
				<u>153</u>					<u>0.00</u>	<u>0.00</u>	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	ZAUM	Future	387	13.5663	13.7187	13.5833	13.5833	16	21,750,830.00		
	Mar 2017	ZAUM	Future	91	13.7912	13.9467	13.8221	13.8221	1	1,382,210.00		
	Jun 2017	ZAUM	Future	55	14.0504	14.2102	14.1440	14.1440	1	1,414,400.00		
				<u>533</u>					<u>18.00</u>	<u>24,547,440.00</u>	133,105.00	150,503,585,590.00
			<b>Total</b>	<b>533</b>					<b>18.00</b>	<b>24,547,440.00</b>	137,628.00	150,503,585,590.00
<b>Future</b>												
	Dec 2016	ZAUS	Future	411,190	13.5663	13.7187	13.6640	13.5605	95,948	1,305,811,175.00		
	Mar 2017	ZAUS	Future	110,706	13.7912	13.9467	13.8928	13.7869	6,232	86,602,492.60		
	Jun 2017	ZAUS	Future	151,557	14.0504	14.2102	14.1440	14.0700	110	1,555,100.00		
	Sep 2017	ZAUS	Future	4,400	14.2922	14.4558	0.0000	0.0000	0	0.00		
	Dec 2017	ZAUS	Future	670	14.5807	14.7455	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUS	Future	70	14.9303	15.0914	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUS	Future	70	15.2798	15.4374	0.0000	0.0000	0	0.00		
				<u>678,663</u>					<u>102,290.00</u>	<u>1,393,968,767.60</u>	124,465,576.00	1,398,511,444,865.60
<b>Option</b>												
	Dec 2016	ZAUS	11.80 Put	250	7.2727	7.3421	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.59 Put	2,800	49.1020	38.5514	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.75 Put	25,850	73.6217	58.2317	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.00 Put	166,585	131.9736	103.5559	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.22 Put	725	206.6188	165.2300	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.34 Call	2,800	482.8758	586.0850	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.34 Put	7,800	256.5758	207.3850	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.35 Put	4,500	261.0371	211.1779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	284.0221	230.8037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	323.1528	264.4773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	26,886	333.3836	273.3357	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	315.2886	390.1585	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	448.9886	371.4585	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	480.7847	399.9586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	493.7754	411.6474	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	219.7850	276.0324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	653.4850	557.3324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	206.8102	260.2607	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	199.3855	251.2004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	196.9676	248.2480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	728.2782	626.6262	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	743.5857	640.8807	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	176.4642	223.0916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	172.2002	217.8394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	805.9002	699.1394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	161.9867	205.2193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	845.6867	736.5193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	885.8989	774.6010	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	910.3060	797.7748	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	144.7872	184.2512	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	134.3370	171.4464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	1009.9039	892.6838	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	118.5629	151.9011	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	42,649	1052.2629	933.2011	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	1060.7928	941.3725	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	104.6550	134.5590	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1164.5154	1041.0531	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1190.8185	1066.4179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	93.5616	120.6493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1226.1055	1100.4954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1315.3265	1186.9036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	79.6314	103.0793	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	75.7931	98.2167	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	63.4676	82.9793	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1497.1676	1364.2793	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	55.8520	73.4101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	49.1741	64.7866	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1682.8741	1546.0866	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1692.2530	1555.2838	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	15.28 Call	5,000	44.4299	58.6364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	38.1885	50.5120	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1871.8885	1731.8120	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	34.5444	45.7493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1967.3913	1825.9337	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	2034.5789	1892.2454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2140.6507	1997.0801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2256.9656	2112.2185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	21.8932	29.1038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	18.2748	24.3080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2451.9748	2305.6080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	16.0351	21.3309	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	12.3299	16.8782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2913.1420	2765.2389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2972.2328	2824.0335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	8.2484	12.3544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	3130.1936	2981.2877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	5.6557	8.8378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	4.4297	7.1258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	4.0566	6.5959	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	3.7797	6.1995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	1.8738	3.3698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	1.5314	2.8329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	1.1305	2.1989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	1.0651	2.0966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	0.5693	1.2128	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	0.5032	1.0830	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	0.4633	1.0039	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	0.4445	0.9665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.0853	0.2125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.0699	0.1769	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.0668	0.1698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.0478	0.1247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.0381	0.1013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.0135	0.0391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0120	0.0351	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0104	0.0308	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.0075	0.0227	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0055	0.0171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0045	0.0143	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0032	0.0105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0028	0.0092	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	20.90 Call	32,200	0.0007	0.0027	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0003	0.0012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0003	0.0011	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	82.7171	69.5239	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	131.5067	108.5887	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	262.1227	222.1331	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	471.6505	407.3473	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	820.4003	730.7794	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	447.9801	506.8711	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	956.7801	860.1711	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	1028.0421	928.1559	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1214.7312	1106.8304	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1684.6876	1563.8940	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1794.5222	1672.4175	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	208.6855	239.8427	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2089.7807	1961.7239	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2125.1942	1996.5101	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	169.7514	195.6581	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	130.3996	150.7767	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3056.9890	2913.2590	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	79.6322	88.5168	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	45.2370	55.1118	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	44.8899	54.7022	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	28.9750	35.7922	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	21.3792	26.6555	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	3.8483	5.0449	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	728.8210	653.7860	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	751.1418	674.9193	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	891.7120	808.6015	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	934.7912	849.7319	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	966.1097	879.6463	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	693.1168	759.1008	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1418.8447	1314.7805	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1891.8349	1776.1156	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	389.7920	430.4208	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2119.3920	2000.2208	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	376.1382	415.5828	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	353.5467	391.0155	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	338.3743	374.5012	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	315.6585	349.7498	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	258.7147	287.5939	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	171.6488	187.6686	0.0000	0.0000	0	0.00



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Jun 2017	ZAUS	18.65 Call	150	135.8313	158.1582	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	76.5212	90.7284	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	324.7465	275.2976	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	10,000	409.1993	359.5747	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	563.9900	503.6770	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	728.1422	653.7455	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	733.3448	658.6839	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	991.6111	906.7845	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1052.3219	965.6015	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	483.8469	527.1869	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	423.0330	462.1839	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	500	396.2638	433.5383	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	392.4416	429.4420	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	10,000	307.5965	334.7689	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	730.9750	657.1762	0.0000	0.0000	0	0.00
			<u>2,060,743</u>					<i>0.00</i>	<i>0.00</i>
			<u>2,739,406</u>					<u>102,290.00</u>	<u>1,393,968,767.60</u>
									<u>154,527,694.00</u>
									<u>1,398,511,444,865.60</u>

<b>Grand Total</b>	<b>3,433,017</b>							<b>112,992.00</b>	<b>1,564,534,043.30</b>	<b>206,079,310</b>	<b>1,934,989,870,417.00</b>
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