



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	302.9619	319.4831	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	2.0760	2.0753	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											
Nov 2016	DAEU	Future	34	15.2841	15.2970	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.2931	15.3031	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.3485	15.3615	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.6358	15.6553	0.0000	0.0000	0	0.00		
			2,546					0.00	0.00	107 125.00	1 365 572 680.80
		Total	2,546					0.00	0.00	396 725.00	1 365 572 680.80
Future											
Dec 2016	DAGB	Future	35	17.8224	17.8134	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	17.8728	17.8687	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	12	18.0699	18.0714	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.4043	18.4034	0.0000	0.0000	0	0.00		
			134					0.00	0.00	50 945.00	834 115 587.30
		Total	134					0.00	0.00	242 058.00	834 115 587.30
Future											
Nov 2016	DAUS	Future	0	14.2873	14.2831	0.0000	0.0000	9,615	137,372,389.50		
Nov 2016	DAUS	Future	6,290	14.3045	14.3000	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	78	14.3099	14.3065	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	275	14.3483	14.3484	0.0000	0.0000	0	0.00		

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Dec 2016	DAUS	Future	251	14.3512	14.3517	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	700	14.3542	14.3549	0.0000	0.0000	6	86,445.60		
Dec 2016	DAUS	Future	720	14.3719	14.3738	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.3950	14.3979	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.4123	14.4160	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.4325	14.4371	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.4498	14.4551	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	108	14.4585	14.4639	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	14.4671	14.4725	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,189	14.4908	14.4955	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,105	14.5702	14.5730	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,176	14.6605	14.6639	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.6916	14.6952	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.7199	14.7236	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.9782	14.9832	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	15.2467	15.2534	0.0000	0.0000	0	0.00		
			<u>20,916</u>					<u>9,621.00</u>	<u>137,458,835.10</u>	<u>4 553 336.00</u>	<u>51 190 198 194.20</u>

Option

Nov 2016	DAUS	11.80 Put	250	0.1456	0.0028	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	14.0285	16.0439	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0443	0.1521	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	644.4974	656.5404	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.00 Put	15,000	145.2184	162.1948	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	281.0978	297.9064	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	584.8135	601.2154	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	232.6747	243.5737	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	87.3543	97.2462	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	556.5520	575.8175	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	316.7621	331.8254	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	149.3757	163.5319	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	208.2748	221.6883	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	541.1317	562.7337	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	351.2949	367.5666	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	326.3366	346.1883	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	467.7708	0.0000	0.0000	0.0000	1,500	0.00
Feb 2017	DAUS	15.03 Call	1,500	411.4720	0.0000	0.0000	0.0000	1,500	0.00
Apr 2017	DAUS	13.95 Put	1,000	380.5550	389.9168	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	210.8379	222.5695	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	341.1441	349.1763	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	457.8925	466.0096	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	658.2091	670.9305	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	286.5600	298.6106	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	13.95 Put	1,000	471.0392	477.9619	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	295.8736	309.5674	0.0000	0.0000	0	0.00	
			67,220					3,000.00	0.00	10 216 007.00
		Total	88,136					12,621.00	137,458,835.10	14 769 343.00 51 190 198 194.20
Future										
Dec 2016	EUUS	Future	67	1.0697	1.0711	1.0703	1.0703	50	535,150.00	
			67					50.00	535,150.00	352 657.00 3 987 527 476.00
		Total	67					50.00	535,150.00	352 657.00 3 987 527 476.00
Future										
Dec 2016	GBUS	Future	50	1.2452	1.2450	0.0000	0.0000	0	0.00	
			50					0.00	0.00	152.00 1 872 003.00
		Total	50					0.00	0.00	152.00 1 872 003.00
Future										
Dec 2016	ZAAD	Future	10,871	10.7234	10.7289	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	8,560	10.8824	10.8908	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	11.0654	11.0741	0.0000	0.0000	0	0.00	
			19,522					0.00	0.00	3 003 973.00 25 093 991 967.40
		Total	19,522					0.00	0.00	3 036 350.00 25 093 991 967.40
Future										
Dec 2016	ZACA	Future	12	10.7047	10.6812	0.0000	0.0000	0	0.00	
			12					0.00	0.00	73 738.00 694 437 653.50
		Total	12					0.00	0.00	73 738.00 694 437 653.50
Future										
Dec 2016	ZACR	Future	10	2.0809	2.0809	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109 754.00 2 502 692 756.00
		Total	10					0.00	0.00	109 754.00 2 502 692 756.00
Future										
Dec 2016	ZAEU	Future	58,773	15.3667	15.3895	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	30,187	15.6994	15.7193	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,442	16.0728	16.0948	16.1223	16.1223	3	48,366.90	
Sep 2017	ZAEU	Future	19	16.4283	16.4508	0.0000	0.0000	0	0.00	
			166,421					3.00	48,366.90	9 701 065.00 134 058 674 920.00
Option										
Dec 2016	ZAEU	16.50 Call	450	85.0217	100.7773	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1582.3892	1571.6952	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	21.90 Call	2,961	0.2333	0.2731	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	155.6784	158.2124	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	1181.1407	1205.6407	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	562.7502	589.3873	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	268.2252	290.3651	0.0000	0.0000	0	0.00	
			<u>9,552</u>					<i>0.00</i>	<i>0.00</i>	<i>4 789 001.00</i>
	Total		175,973					3.00	48,366.90	14 490 066.00 134 058 674 920.00
Future										
Dec 2016	ZAFR	Future	1,945	14.3356	14.3404	0.0000	0.0000	0	0.00	
			<u>1,945</u>					<i>0.00</i>	<i>0.00</i>	<i>564 502.00</i>
	Total		1,945					0.00	0.00	564 502.00 5 895 831 281.10
Future										
Dec 2016	ZAGB	Future	45,418	17.8881	17.8879	17.9233	17.9233	282	5,053,449.90	
Mar 2017	ZAGB	Future	8,144	18.2338	18.2326	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	19,992	18.6189	18.6185	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	Future	17	18.9820	18.9820	0.0000	0.0000	0	0.00	
			<u>73,571</u>					<i>282.00</i>	<i>5,053,449.90</i>	<i>6 972 282.00</i>
	Total									114 715 829 369.90
Option										
Dec 2016	ZAGB	15.89 Put	525	12.3925	13.3346	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	1196.5523	1197.0092	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	68.4523	69.1092	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	137.7529	137.3305	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	775.1296	774.4399	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	187.0296	186.5399	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	393.8880	393.2636	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	392.6163	391.8723	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	504.5163	503.9723	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	82.6256	83.1256	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3531.0673	3531.2979	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1.2954	1.2760	0.0000	0.0000	0	0.00	
			<u>21,261</u>					<i>0.00</i>	<i>0.00</i>	<i>1 750 813.00</i>
	Total		94,832					282.00	5,053,449.90	8 723 095.00 114 715 829 369.90
Future										
Dec 2016	ZAHK	Future	16,430	1.8523	1.8526	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.8848	1.8850	0.0000	0.0000	0	0.00	
			<u>19,930</u>					<i>0.00</i>	<i>0.00</i>	<i>56 677.00</i>
	Total		19,930					0.00	0.00	56 677.00 1 060 468 026.00

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Future									
Dec 2016	ZAJY	Future	11,027	0.1313	0.1316	0.0000	0.0000	223	2,945,830.00
			<u>11,027</u>					223.00	2,945,830.00
		Total	11,027					223.00	2,945,830.00
									887 871.00
									9 845 134 964.30
Future									
Dec 2016	ZAKS	Future	1,382	0.1406	0.1402	0.0000	0.0000	0	0.00
			<u>1,382</u>					0.00	0.00
		Total	1,382					0.00	0.00
									24 363.00
									336 346 550.00
Future									
Dec 2016	ZASD	Future	153	10.1377	10.1541	0.0000	0.0000	0	0.00
			<u>153</u>					0.00	0.00
		Total	153					0.00	0.00
									8 583.00
									87 643 864.10
Future									
Dec 2016	ZATR	Future	83	4.2633	4.2977	0.0000	0.0000	0	0.00
			<u>83</u>					0.00	0.00
		Total	83					0.00	0.00
									194.00
									936 367.90
Future									
Dec 2016	ZAUM	Future	447	14.3660	14.3678	0.0000	0.0000	0	0.00
Mar 2017	ZAUM	Future	91	14.6097	14.6128	0.0000	0.0000	0	0.00
Jun 2017	ZAUM	Future	55	14.8871	14.8918	0.0000	0.0000	0	0.00
			<u>593</u>					0.00	0.00
		Total	593					0.00	0.00
									133 238.00
									150 689 784 110.00
Future									
Dec 2016	ZAUS	Future	427,469	14.3660	14.3678	14.4542	14.3189	66,597	956,424,718.80
Mar 2017	ZAUS	Future	103,062	14.6097	14.6128	14.6800	14.5800	9,607	141,249,140.00
Jun 2017	ZAUS	Future	157,541	14.8871	14.8918	14.8777	14.8600	100	1,486,885.00
Sep 2017	ZAUS	Future	4,400	15.1465	15.1525	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	670	15.4083	15.4357	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.6734	15.7662	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.9384	16.0966	0.0000	0.0000	0	0.00
			<u>693,282</u>					76,304.00	1,099,160,743.80
		Total							125 342 636.00
									1 410 878 373 131.60
Option									
Dec 2016	ZAUS	11.80 Put	250	2.6309	3.1669	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	6.9830	7.9742	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.75 Put	25,850	8.6968	9.8197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	166,585	15.1858	17.0710	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	13.22 Put	725	30.3304	34.2833	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1068.7008	1076.0162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	42.7008	48.2162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	43.8892	49.5492	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	50.2249	56.6360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	61.8183	69.5350	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	27,386	65.0143	73.0768	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	771.0090	784.1455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	105.0090	116.3455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	117.8783	129.6735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	123.3157	135.2866	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.90 Put	250	162.8515	0.0000	0.0000	0.0000	250	0.00
Dec 2016	ZAUS	14.00 Call	23,025	564.3529	579.6602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	198.3529	211.8602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	533.8026	549.3165	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	516.0197	531.6356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	510.1845	525.8289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	238.3935	252.2677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	246.9502	260.8735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	459.7149	475.5439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	449.0015	464.8505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	283.0015	297.0505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	423.0085	438.8745	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	307.0085	321.0745	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	332.1419	346.1788	0.0000	0.0000	2,500	0.00
Dec 2016	ZAUS	14.33 Put	5,000	347.7563	361.7526	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	379.0506	394.8304	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	352.8326	368.6210	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	416.3486	430.3235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	312.9070	328.6287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	446.9070	460.8287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	453.1404	467.0481	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	277.0087	292.5218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	530.9835	544.6092	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	551.2881	564.8158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	247.9164	263.1342	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	578.8621	592.2423	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	650.1753	663.1181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	210.8276	225.4720	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	200.5035	214.9429	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	168.0279	181.6618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	802.0279	813.8618	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.10 Call	1,500	147.7926	160.8749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	129.7253	142.2934	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	963.7253	974.4934	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	972.0408	982.7547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	116.8286	128.9572	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	99.8055	111.2417	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1133.8055	1143.4417	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	89.8438	100.8071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1221.5118	1230.5562	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1283.8190	1292.4450	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1383.0822	1391.0525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1493.0252	1500.2914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	54.8366	63.4289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	43.8944	51.1689	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1677.8944	1683.3689	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	37.2305	43.6345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	27.5278	32.5537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2125.5802	2127.8844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2183.6912	2185.6883	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	19.0983	22.7973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2339.4133	2340.6847	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	13.6332	16.3891	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	10.9957	13.2675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	10.1826	12.3007	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	9.5758	11.5778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	6.4544	7.8649	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	6.1649	7.5287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	5.7999	7.1044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	1,000	5.7382	7.0323	0.0000	0.0000	2,500	0.00
Dec 2016	ZAUS	18.00 Call	1,500	5.2002	6.4044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	5.1144	6.3040	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	5.0601	6.2405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	5.0338	6.2097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	3.1468	3.9667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	2.7451	3.4813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	2.6627	3.3813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	2.1152	2.7135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	1.8115	2.3400	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.8886	1.1851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.8198	1.0974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.7440	1.0003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.5923	0.8046	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	20.08 Call	750	0.4784	0.6561	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.4191	0.5783	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.3319	0.4628	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.3001	0.4205	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.1194	0.1745	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0659	0.0990	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0593	0.0895	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	30.9922	32.0802	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	49.0102	51.6421	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	98.5333	105.5757	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	196.1926	207.3716	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	1162.3163	1177.7689	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	402.7005	417.0539	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	805.6800	823.8462	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	495.9800	511.0462	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	546.6118	561.9369	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	709.5303	728.1551	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	684.9022	700.5673	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1066.0030	1080.8364	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1160.6241	1175.0960	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	380.7083	397.9977	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1422.4966	1436.0803	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1454.4197	1467.8826	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	312.4064	328.7822	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	240.8925	255.8238	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2313.2127	2323.0279	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	123.2763	134.1567	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	75.0373	85.0973	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	74.7587	84.8139	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	61.5041	71.3418	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	46.3483	54.5048	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	9.2296	11.7734	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	406.2861	413.1808	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	420.8859	427.6984	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	515.1674	521.3542	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	545.6503	551.7513	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	568.8530	575.0228	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	616.8146	623.1012	0.0000	0.0000	3,000	0.00
Jun 2017	ZAUS	14.50 Call	1,000	1090.0866	1101.2451	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	921.7148	928.3761	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1315.0652	1322.4559	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	621.8037	634.1625	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	15.78 Put	3,155	1514.7037	1522.3625	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.85 Call	3,000	603.4722	615.9090	0.0000	0.0000	3,000	0.00	
Jun 2017	ZAUS	15.86 Call	30,000	600.9048	613.3522	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.00 Call	2,000	566.1942	578.7726	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.10 Call	1,400	542.7891	555.4489	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.26 Call	2,850	507.6019	520.3669	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.73 Call	2,000	415.6729	428.6392	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	238.0121	250.9281	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	206.1954	219.5720	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	143.9868	156.4019	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.75 Put	2,000	152.3744	160.3972	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.00 Put	10,000	207.2503	215.7524	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.40 Put	500	318.9420	327.5777	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	438.7918	447.0876	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.76 Put	960	442.3527	450.6375	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.22 Put	110	624.7035	632.4786	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.32 Put	110	669.1627	676.7527	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.47 Put	150	740.8204	748.3873	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.40 Call	960	726.1706	742.4805	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.80 Call	110	635.9652	652.6296	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.00 Call	650	595.1688	612.0058	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.03 Call	110	589.3200	606.1783	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	10,000	433.0309	450.2213	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	352.1732	355.1346	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.00 Put	33,000	587.2373	587.4344	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	14.53 Put	22,000	822.3119	821.8639	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.55 Call	52,000	946.0333	971.0544	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	16.82 Call	22,000	877.9995	902.8588	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	17.24 Call	33,000	783.0456	807.8116	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	560.9166	529.5810	0.0000	0.0000	0	0.00	
			<u>2,271,316</u>					<u>11,250.00</u>	<u>0.00</u>	<u>30 549 851.00</u>
	Total		2,964,598					87,554.00	1,099,160,743.80	155 892 487.00
										1 410 878 373 131.60
	Grand Total		3,401,428					100,733.00	1 245 202 375.70	207,728,665
										1,950,130,538,434.00