



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	362.2581	308.7253	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	0	2.0454	2.0629	0.0000	0.0000	435	8,961,870.00		
			<u>0</u>					<u>435.00</u>	<u>8,961,870.00</u>	<u>870.00</u>	<u>18,052,065.00</u>
		<b>Total</b>	<b>0</b>					<b>435.00</b>	<b>8,961,870.00</b>	870.00	18,052,065.00
<b>Future</b>											
Nov 2016	DAEU	Future	34	15.0156	15.1242	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.0190	15.1327	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.0749	15.1873	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.3506	15.4710	0.0000	0.0000	0	0.00		
			<u>2,546</u>					<u>0.00</u>	<u>0.00</u>	<u>107,125.00</u>	<u>1,365,572,680.80</u>
		<b>Total</b>	<b>2,546</b>					<b>0.00</b>	<b>0.00</b>	396,725.00	1,365,572,680.80
<b>Future</b>											
Dec 2016	DAGB	Future	35	17.5889	17.7932	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	17.6352	17.8437	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	12	17.8316	18.0417	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.1562	18.3743	0.0000	0.0000	0	0.00		
			<u>134</u>					<u>0.00</u>	<u>0.00</u>	<u>50,945.00</u>	<u>834,115,587.30</u>
		<b>Total</b>	<b>134</b>					<b>0.00</b>	<b>0.00</b>	242,058.00	834,115,587.30
<b>Future</b>											
Nov 2016	DAUS	Future	6,290	14.1355	14.2485	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	78	14.1411	14.2531	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	275	14.1765	14.2908	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.1792	14.2938	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	1,777	14.1820	14.2967	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	14.1983	14.3144	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.2203	14.3376	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.2382	14.3549	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.2591	14.3751	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.2770	14.3924	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	169	14.2860	14.4011	0.0000	0.0000	57	821,535.30		
Jan 2017	DAUS	Future	70	14.2949	14.4098	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,189	14.3175	14.4331	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	2,105	14.3920	14.5114	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,176	14.4806	14.6012	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.5110	14.6321	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.5387	14.6602	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.7924	14.9157	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	15.0549	15.1822	0.0000	0.0000	0	0.00		
			<u>22,054</u>					<u>57.00</u>	<u>821,535.30</u>	<u>4,555,174.00</u>	<u>51,216,621,014.00</u>

Option

Nov 2016	DAUS	11.80 Put	250	0.0000	0.1035	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	16.0699	12.0714	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0623	0.0373	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	478.5885	578.4449	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.00 Put	15,000	169.1167	139.0157	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	170.5528	227.2514	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.11 Put	30,000	238.8384	201.4459	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	682.1408	606.7653	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	284.9264	251.4242	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	59.2622	78.0787	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	455.3187	525.2742	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	377.2341	342.4073	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	111.6011	139.1265	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	254.2844	229.1227	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	447.5877	516.3639	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	415.7688	380.6554	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	262.1255	311.4855	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	543.0481	506.8903	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	341.9744	400.6674	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	442.3721	416.9181	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	176.1552	207.3803	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	393.7503	374.2070	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	526.0785	497.6084	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	577.2913	647.2759	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	242.9824	281.5075	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jul 2017	DAUS	13.95 Put	1,000	530.8722	507.4178	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	263.5581	292.8339	0.0000	0.0000	0	0.00	
			97,220					0.00	0.00	10,246,007.00
		<b>Total</b>	<b>119,274</b>					<b>57.00</b>	<b>821,535.30</b>	14,801,181.00
										51,216,621,014.00
<b>Future</b>										
Dec 2016	EUUS	Future	52	1.0631	1.0626	1.0639	1.0639	50	531,950.00	
			52					50.00	531,950.00	352,822.00
		<b>Total</b>	<b>52</b>					<b>50.00</b>	<b>531,950.00</b>	352,822.00
										3,989,281,201.00
<b>Future</b>										
Dec 2016	GBUS	Future	1,408	1.2436	1.2482	0.0000	0.0000	1,408	17,594,368.00	
			1,408					1,408.00	17,594,368.00	1,560.00
		<b>Total</b>	<b>1,408</b>					<b>1,408.00</b>	<b>17,594,368.00</b>	1,560.00
										19,466,371.00
<b>Future</b>										
Dec 2016	ZAAD	Future	11,221	10.4954	10.5208	10.4793	10.4793	67	702,113.10	
Mar 2017	ZAAD	Future	10,610	10.6494	10.6766	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	10.8263	10.8549	0.0000	0.0000	0	0.00	
			21,922					67.00	702,113.10	3,006,640.00
		<b>Total</b>	<b>21,922</b>					<b>67.00</b>	<b>702,113.10</b>	3,039,017.00
										25,122,696,710.50
<b>Future</b>										
Dec 2016	ZACA	Future	12	10.5980	10.6648	0.0000	0.0000	0	0.00	
			12					0.00	0.00	73,738.00
		<b>Total</b>	<b>12</b>					<b>0.00</b>	<b>0.00</b>	73,738.00
										694,437,653.50
<b>Future</b>										
Dec 2016	ZACR	Future	10	2.0510	2.0684	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>	109,754.00
										2,502,692,756.00
<b>Future</b>										
Dec 2016	ZAEU	Future	58,748	15.0885	15.2046	15.0984	15.0532	804	12,153,734.00	
Mar 2017	ZAEU	Future	29,887	15.4131	15.5340	15.4900	15.3275	180	2,772,112.00	
Jun 2017	ZAEU	Future	77,442	15.7803	15.9038	15.8534	15.8534	15	237,801.00	
Sep 2017	ZAEU	Future	19	16.1297	16.2542	0.0000	0.0000	0	0.00	
			166,096					999.00	15,163,647.00	9,712,289.00
										134,235,028,340.80
<b>Option</b>										
Dec 2016	ZAEU	16.50 Call	450	40.5890	61.6504	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1833.8171	1729.8833	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	21.90 Call	2,961	0.1047	0.1263	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	202.5567	189.6399	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	973.7335	1070.2238	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	442.3599	505.8955	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	203.3490	240.0457	0.0000	0.0000	0	0.00	
			9,552					0.00	0.00	4,789,001.00
		<b>Total</b>	<b>175,648</b>					<b>999.00</b>	<b>15,163,647.00</b>	14,501,290.00
										134,235,028,340.80
<b>Future</b>										
Dec 2016	ZAFR	Future	1,945	14.0619	14.1841	0.0000	0.0000	0	0.00	
			1,945					0.00	0.00	564,502.00
		<b>Total</b>	<b>1,945</b>					<b>0.00</b>	<b>0.00</b>	564,502.00
										5,895,831,281.10
<b>Future</b>										
Dec 2016	ZAGB	Future	44,459	17.6496	17.8594	17.7548	17.5511	852	15,126,937.70	
Mar 2017	ZAGB	Future	9,144	17.9885	18.2044	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	19,992	18.3684	18.5882	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	Future	17	18.7265	18.9497	0.0000	0.0000	0	0.00	
			73,612					852.00	15,126,937.70	6,976,535.00
										114,792,578,996.90
<b>Option</b>										
Dec 2016	ZAGB	15.89 Put	525	13.7606	11.0661	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	969.8785	1158.8247	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	80.2785	59.4247	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	173.7264	123.5167	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	584.0274	730.8053	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	234.4274	171.4053	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	484.9828	378.0319	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	264.7755	350.8790	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	615.1755	491.4790	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	43.1951	63.7391	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3765.3752	3556.7447	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	0.5692	0.9257	0.0000	0.0000	0	0.00	
			21,261					0.00	0.00	1,750,813.00
		<b>Total</b>	<b>94,873</b>					<b>852.00</b>	<b>15,126,937.70</b>	8,727,348.00
										114,792,578,996.90
<b>Future</b>										
Dec 2016	ZAHK	Future	16,430	1.8303	1.8450	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.8624	1.8775	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
<b>Future</b>												
	Dec 2016	ZAJY	Future	11,025	0.1279	0.1290	0.0000	0.0000	0	0.00		
				<u>11,025</u>					<u>0.00</u>	<u>0.00</u>	<u>888,097.00</u>	<u>9,848,118,379.30</u>
			<b>Total</b>	<b>11,025</b>					<b>0.00</b>	<b>0.00</b>	888,097.00	9,848,118,379.30
<b>Future</b>												
	Dec 2016	ZAKS	Future	1,382	0.1387	0.1397	0.0000	0.0000	0	0.00		
				<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>24,363.00</u>	<u>336,346,550.00</u>
			<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	ZASD	Future	153	9.9563	10.0532	0.0000	0.0000	0	0.00		
				<u>153</u>					<u>0.00</u>	<u>0.00</u>	<u>8,583.00</u>	<u>87,643,864.10</u>
			<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	ZATR	Future	83	4.1799	4.2272	0.0000	0.0000	0	0.00		
				<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>194.00</u>	<u>936,367.90</u>
			<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	194.00	936,367.90
<b>Future</b>												
	Dec 2016	ZAUM	Future	444	14.1928	14.3085	14.2074	14.1583	11	15,693,970.00		
	Mar 2017	ZAUM	Future	91	14.4308	14.5507	0.0000	0.0000	0	0.00		
	Jun 2017	ZAUM	Future	55	14.7027	14.8259	0.0000	0.0000	0	0.00		
				<u>590</u>					<u>11.00</u>	<u>15,693,970.00</u>	<u>133,300.00</u>	<u>150,779,220,060.00</u>
			<b>Total</b>	<b>590</b>					<b>11.00</b>	<b>15,693,970.00</b>	137,823.00	150,779,220,060.00
<b>Future</b>												
	Dec 2016	ZAUS	Future	405,878	14.1928	14.3085	14.3200	14.0900	59,272	841,405,704.10		
	Mar 2017	ZAUS	Future	173,357	14.4308	14.5507	14.5624	14.3850	143,530	2,064,501,130.30		
	Jun 2017	ZAUS	Future	158,145	14.7027	14.8259	14.8271	14.6541	12	177,579.20		
	Sep 2017	ZAUS	Future	4,400	14.9573	15.0824	0.0000	0.0000	0	0.00		
	Dec 2017	ZAUS	Future	670	15.2126	15.3429	0.0000	0.0000	0	0.00		
	Mar 2018	ZAUS	Future	70	15.4732	15.6060	0.0000	0.0000	0	0.00		
	Jun 2018	ZAUS	Future	70	15.7339	15.8690	0.0000	0.0000	0	0.00		
				<u>742,590</u>					<u>202,814.00</u>	<u>2,906,084,413.60</u>	<u>125,693,107.00</u>	<u>1,415,932,690,997.70</u>
<b>Option</b>												
	Dec 2016	ZAUS	11.80 Put	250	2.5129	2.2790	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.59 Put	2,800	8.6078	6.7725	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	12.75 Put	25,850	11.2730	8.6350	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	13.00 Put	166,585	22.1788	16.7247	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.22 Put	725	40.3031	32.7133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	907.3789	1014.1703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	54.5789	45.6703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	55.9361	46.9118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	63.1421	53.5269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	76.2266	65.6116	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	37,386	79.8175	68.9402	0.0000	0.0000	10,000	0.00
Dec 2016	ZAUS	13.70 Call	500	623.2075	720.0287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	130.4075	111.5287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	145.8546	125.0682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	152.3625	130.7870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.85 Put	20,000	180.3052	0.0000	0.0000	0.0000	20,000	0.00
Dec 2016	ZAUS	13.90 Put	250	199.3451	172.2985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	433.9067	517.9983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,710	241.1067	209.4983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	406.6344	488.3497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	390.8603	471.1249	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	385.7013	465.4783	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	287.7895	251.3772	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	297.7136	260.3175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.14 Put	10,000	307.8321	0.0000	0.0000	0.0000	10,000	0.00
Dec 2016	ZAUS	14.15 Put	150	312.9631	274.0775	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	341.4465	416.7602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	332.1411	406.4490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	339.3411	297.9490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	310.8388	381.4801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	368.0388	322.9801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	397.8951	349.1614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	416.3484	366.0675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	275.3878	340.2919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	253.7309	315.5689	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	494.0322	437.6509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	220.9367	277.7755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	528.1367	469.2755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	535.0738	475.7216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	191.9808	244.0005	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	621.1915	556.1081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	643.5080	577.0426	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	168.9211	216.7954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	673.7232	605.4486	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	751.4299	678.8119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	140.1216	182.3680	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	14.86 Call	800	132.2363	172.8420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	107.3510	143.0678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	914.5510	834.5678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	92.2368	124.4887	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	79.1645	108.2127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1086.3645	999.7127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1095.1600	1008.2025	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	70.0089	96.6830	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	58.1758	81.5916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1265.3758	1173.0916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	51.4012	72.8400	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1357.0326	1262.3005	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1421.9087	1325.5993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1524.9941	1426.3240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1638.7152	1537.4805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	29.2240	42.5855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	23.3279	33.7950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1830.5279	1725.2950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	19.7990	28.5002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	14.7409	20.8823	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2347.9166	2236.3204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	10.4136	14.3656	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2505.7346	2393.0509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	7.6275	10.1997	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	6.2812	8.2081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	5.8649	7.5969	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	5.5534	7.1416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	4.6102	5.1218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	4.4669	4.9166	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	4.2888	4.6592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	1,000	4.2590	4.6158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	4.0065	4.2410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	3.9679	4.1819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	3.9438	4.1447	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	3.9322	4.1268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	1.8948	2.4235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1.6399	2.1034	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1.5878	2.0379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	1.2446	1.6049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	1.0564	1.3665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.4570	0.6003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.4125	0.5428	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.95 Call	725	0.3242	0.4285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.2587	0.3433	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.2250	0.2993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.1759	0.2349	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.1582	0.2117	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0598	0.0814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0320	0.0439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0286	0.0393	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	39.1597	31.3759	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	60.4247	52.6659	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	117.5490	112.6935	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	235.2608	221.7200	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	1030.0692	1132.3812	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	468.7961	439.9436	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	701.4643	787.0156	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	570.6643	536.3156	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	625.5348	588.3695	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	614.2368	693.6258	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	775.5994	730.2857	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	500	440.9658	0.0000	0.0000	0.0000	500	0.00
Mar 2017	ZAUS	15.23 Put	90	1177.8464	1116.2237	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1277.0229	1211.8181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	321.7137	373.4955	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1548.3374	1475.1798	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1581.2744	1507.2456	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	261.8411	306.4307	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	198.5709	235.8845	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	165.1935	0.0000	0.0000	0.0000	1,000	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2459.6920	2368.7334	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	119.7950	145.4438	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	98.7088	120.7971	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	58.6986	76.7197	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	58.4580	76.4648	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	43.2719	61.5674	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	31.8729	46.5447	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	5.5784	9.4719	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	462.2850	441.4429	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	477.9674	456.5216	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	583.5001	553.7825	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	617.2074	586.1754	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	641.9000	609.9162	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	692.7942	658.9063	0.0000	0.0000	0	0.00



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Jun 2017	ZAUS	14.50 Call	1,000	986.5423	1072.5851	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1013.1760	968.4086	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.40 Call	5,000	654.3420	0.0000	0.0000	0.0000	5,000	0.00		
Jun 2017	ZAUS	15.50 Put	150	1422.8306	1365.6941	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	552.6101	612.8793	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1629.9101	1566.9793	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.85 Call	3,000	535.8852	594.8807	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	533.5425	592.3595	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.00 Call	2,000	501.9206	558.2611	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	480.6347	535.2516	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	447.7419	500.6442	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	363.6777	409.8552	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	209.8821	236.9032	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	181.5316	205.3909	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	117.1249	141.7856	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	191.6718	181.2261	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	10,000	253.4059	238.5604	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.40 Put	500	375.9671	352.6673	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	499.0146	473.3861	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	502.8011	477.0550	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	695.9884	664.1964	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	745.5107	709.5859	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.47 Put	150	823.0336	783.8378	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	659.9453	716.3009	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	575.3232	627.3459	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	537.7037	587.2749	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	532.3194	581.5319	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	389.8730	427.8187	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	407.2328	385.2317	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	653.9926	622.7535	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	885.6397	847.3714	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	901.3141	862.0296	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	870.5155	932.8316	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	806.6085	865.9979	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	717.9698	772.8391	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	577.8566	624.7165	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	624.9942	595.8750	0.0000	0.0000	0	0.00		
			<u>2,337,782</u>					<u>46,500.00</u>	<u>0.00</u>	<u>30,641,328.00</u>	<u>0.00</u>
	<b>Total</b>		<b>3,080,372</b>					<b>249,314.00</b>	<b>2,906,084,413.60</b>	156,334,435.00	1,415,932,690,997.70

<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		3,551,359					253,193.00	2,980,680,804.70	208,222,891	1,955,613,816,238.80
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