



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-December-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	497.0164	372.3967	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>											
Jan 2017	DAEU	Future	349	14.9930	15.1096	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.0220	15.1389	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.1086	15.2261	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	26	15.1230	15.2406	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	7	15.2381	15.3568	0.0000	0.0000	5	75,837.50		
			<u>2,394</u>					<u>5.00</u>	<u>75,837.50</u>	<u>108,390.00</u>	<u>1,384,256,561.30</u>
		<b>Total</b>	<b>2,394</b>					<b>5.00</b>	<b>75,837.50</b>	397,990.00	1,384,256,561.30
<b>Future</b>											
Dec 2016	DAGB	Future	14	17.5868	17.7565	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	30	17.7804	17.9520	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	34	17.8867	18.0592	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	89	18.0083	18.1815	0.0000	0.0000	58	1,046,059.00		
Apr 2017	DAGB	Future	73	18.1057	18.2792	0.0000	0.0000	0	0.00		
			<u>240</u>					<u>58.00</u>	<u>1,046,059.00</u>	<u>51,141.00</u>	<u>837,617,418.80</u>
		<b>Total</b>	<b>240</b>					<b>58.00</b>	<b>1,046,059.00</b>	242,254.00	837,617,418.80
<b>Future</b>											
Dec 2016	DAUS	Future	0	13.8033	14.0170	0.0000	0.0000	15,000	207,049,500.00		
Dec 2016	DAUS	Future	353	13.8192	14.0327	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.8218	14.0356	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	1,777	13.8246	14.0385	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	13.8415	14.0559	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	2,649	13.8613	14.0762	0.0000	0.0000	873	12,145,787.10		
Dec 2016	DAUS	Future	0	13.8642	14.0791	0.0000	0.0000	790	10,996,405.00		

<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>		
Jan 2017	DAUS	Future	2,000	13.8811	14.0965	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	13.9007	14.1161	0.0000	0.0000	50	685,330.00		
Jan 2017	DAUS	Future	2,600	13.9171	14.1327	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.9253	14.1409	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.9335	14.1492	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.9553	14.1713	0.0000	0.0000	115	1,610,266.30		
Feb 2017	DAUS	Future	5,745	14.0283	14.2452	0.0000	0.0000	3,640	51,246,050.00		
Feb 2017	DAUS	Future	365	14.0310	14.2479	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,561	14.1151	14.3332	0.0000	0.0000	185	2,619,230.00		
Apr 2017	DAUS	Future	40	14.1450	14.3635	0.0000	0.0000	40	557,780.00		
Apr 2017	DAUS	Future	70	14.1722	14.3911	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.4196	14.6429	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5506	14.9063	0.0000	0.0000	0	0.00		
			<u>21,178</u>					<u>20,693.00</u>	<u>286,910,348.40</u>	<u>4,588,166.00</u>	<u>51,675,475,759.50</u>

Option

Dec 2016	DAUS	14.00 Put	15,000	222.7555	139.7919	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	5.0279	51.5923	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.11 Put	30,000	350.2572	232.6278	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.15 Call	70	42.9054	129.2481	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.15 Put	70	383.8054	257.0481	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	939.6738	746.6101	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.50 Put	20,000	99.0867	69.0966	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.30 Call	20,000	94.8430	179.2563	0.0000	0.0000	0	0.00
Dec 2016	DAUS	15.00 Call	20,000	18.6242	43.5243	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	378.4245	292.6846	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	13.1645	25.3727	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	242.5856	341.8257	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	500.0052	403.6774	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	41.6164	64.9256	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	339.2325	270.6506	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	249.5019	345.2650	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.15 Put	210	544.6676	446.2868	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.07 Call	210	130.7752	188.4503	0.0000	0.0000	0	0.00
Feb 2017	DAUS	14.32 Put	1,500	688.1836	583.0283	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.03 Call	1,500	193.3703	262.7522	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	548.9350	477.9852	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	104.1804	135.9254	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	488.9686	426.7960	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	644.2013	566.6948	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	403.9827	496.8029	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	152.8949	195.6535	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	636.4626	572.2413	0.0000	0.0000	0	0.00

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Jul 2017	DAUS	17.98 Call	1,000	192.1639	225.6330	0.0000	0.0000	0	0.00		
			<u>141,560</u>					<u>0.00</u>	<u>0.00</u>	<u>10,306,147.00</u>	<u>0.00</u>
		<b>Total</b>	<b>162,738</b>					<b>20,693.00</b>	<b>286,910,348.40</b>	14,894,313.00	51,675,475,759.50
<b>Future</b>											
Dec 2016	EUUS	Future	52	1.0737	1.0655	1.0709	1.0700	100	1,070,450.00		
Mar 2017	EUUS	Future	40	1.0785	1.0704	0.0000	0.0000	40	429,685.00		
Jun 2017	EUUS	Future	31,922	1.0839	1.0757	0.0000	0.0000	0	0.00		
			<u>32,014</u>					<u>140.00</u>	<u>1,500,135.00</u>	<u>384,884.00</u>	<u>4,335,660,630.00</u>
		<b>Total</b>	<b>32,014</b>					<b>140.00</b>	<b>1,500,135.00</b>	384,884.00	4,335,660,630.00
<b>Future</b>											
Dec 2016	GBUS	Future	1,411	1.2722	1.2649	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	8,095	1.2782	1.2708	0.0000	0.0000	0	0.00		
			<u>9,506</u>					<u>0.00</u>	<u>0.00</u>	<u>11,122.00</u>	<u>139,721,719.00</u>
		<b>Total</b>	<b>9,506</b>					<b>0.00</b>	<b>0.00</b>	11,122.00	139,721,719.00
<b>Future</b>											
Dec 2016	ZAAD	Future	11,312	10.3084	10.4621	10.3653	10.3064	2,231	23,280,004.40		
Mar 2017	ZAAD	Future	9,495	10.4595	10.6149	10.5204	10.4383	3,100	32,473,950.00		
Jun 2017	ZAAD	Future	100	10.6352	10.7928	10.7020	10.7020	100	1,070,200.00		
			<u>20,907</u>					<u>5,431.00</u>	<u>56,824,154.40</u>	<u>3,014,423.00</u>	<u>25,204,016,337.60</u>
		<b>Total</b>	<b>20,907</b>					<b>5,431.00</b>	<b>56,824,154.40</b>	3,046,800.00	25,204,016,337.60
<b>Future</b>											
Dec 2016	ZACA	Future	12	10.4273	10.5825	0.0000	0.0000	0	0.00		
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>73,738.00</u>	<u>694,437,653.50</u>
		<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	2.0078	2.0368	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,754.00</u>	<u>2,502,692,756.00</u>
		<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	51,184	14.8550	14.9704	14.8625	14.7237	1,739	25,711,709.00		
Mar 2017	ZAEU	Future	29,367	15.1707	15.2888	15.1874	15.0519	2,445	37,026,385.00		
Jun 2017	ZAEU	Future	77,742	15.5346	15.6554	15.5100	15.3965	2,420	37,381,640.50		
Sep 2017	ZAEU	Future	19	15.8468	16.0044	15.8151	15.7573	100	1,578,620.00		
			<u>158,312</u>					<u>6,704.00</u>	<u>101,698,354.50</u>	<u>9,748,040.00</u>	<u>134,775,395,014.70</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2016	ZAEU	16.50 Call	450	5.6904	14.8591	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	2047.7682	1937.6163	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	0.0006	0.0249	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	14.30 Put	1,000	216.0223	200.8527	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	14.80 Call	500	768.4827	856.0714	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	16.00 Call	680	305.1857	357.1973	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	17.17 Call	1,000	120.1505	147.9499	0.0000	0.0000	0	0.00
			9,552					0.00	0.00
		<b>Total</b>	<b>167,864</b>					<b>6,704.00</b>	<b>101,698,354.50</b>
									4,789,001.00
									134,775,395,014.70
<b>Future</b>									
Dec 2016	ZAFR	Future	1,718	13.7295	13.9182	0.0000	0.0000	0	0.00
			1,718					0.00	0.00
		<b>Total</b>	<b>1,718</b>					<b>0.00</b>	<b>0.00</b>
									564,979.00
									5,902,436,443.20
<b>Future</b>									
Dec 2016	ZAGB	Future	33,277	17.6024	17.7724	17.6850	17.6237	13,117	230,988,088.00
Mar 2017	ZAGB	Future	22,572	17.9370	18.1100	18.0323	17.9714	13,028	233,866,651.70
Jun 2017	ZAGB	Future	32,004	18.3194	18.4948	18.4218	18.3700	1,450	26,688,360.00
Sep 2017	ZAGB	Future	17	18.6409	18.8598	18.7785	18.6944	100	1,873,645.00
Dec 2017	ZAGB	Future	5,698	18.7358	19.2318	0.0000	0.0000	0	0.00
			93,568					27,695.00	493,416,744.70
									7,045,347.00
									116,041,566,295.70
<b>Option</b>									
Dec 2016	ZAGB	15.89 Put	525	7.5826	5.2840	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Call	525	881.2749	1047.0432	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Put	1,050	38.8749	34.6432	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	112.6644	91.0330	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Call	656	470.1130	608.5565	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Put	525	167.7130	136.1565	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.80 Put	0	421.8270	349.0565	0.0000	0.0000	800	0.00
Dec 2016	ZAGB	18.00 Call	1,000	162.4656	243.4674	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.00 Put	1,000	560.0656	471.0674	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	19.39 Call	525	9.6710	21.3335	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	3808.7915	3639.7436	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	0.1047	0.4062	0.0000	0.0000	0	0.00
			20,461					800.00	0.00
		<b>Total</b>	<b>114,029</b>					<b>28,495.00</b>	<b>493,416,744.70</b>
									8,796,960.00
									116,041,566,295.70
<b>Future</b>									
Dec 2016	ZAHK	Future	16,430	1.7842	1.8117	0.0000	0.0000	0	0.00
Mar 2017	ZAHK	Future	3,500	1.8147	1.8426	0.0000	0.0000	0	0.00

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			19,930					0.00	0.00	56,677.00	1,060,468,026.00
		<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	11,155	0.1210	0.1236	0.0000	0.0000	0	0.00		
			11,155					0.00	0.00	888,292.00	9,850,595,299.30
		<b>Total</b>	<b>11,155</b>					<b>0.00</b>	<b>0.00</b>	888,292.00	9,850,595,299.30
<b>Future</b>											
	Dec 2016 ZAKS	Future	1,382	0.1355	0.1376	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	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 ZASD	Future	153	9.7290	9.8858	0.0000	0.0000	0	0.00		
			153					0.00	0.00	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 ZATR	Future	83	3.9064	3.9791	0.0000	0.0000	0	0.00		
			83					0.00	0.00	194.00	936,367.90
		<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	446	13.8359	14.0501	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUM	Future	291	14.0662	14.2836	14.1681	14.1681	401	564,896,810.00		
	Jun 2017 ZAUM	Future	54	14.3326	14.5540	14.4375	14.4375	1	1,443,750.00		
			791					402.00	566,340,560.00	133,793.00	151,474,169,920.00
		<b>Total</b>	<b>791</b>					<b>402.00</b>	<b>566,340,560.00</b>	138,316.00	151,474,169,920.00
<b>Future</b>											
	Dec 2016 ZAUS	Future	374,856	13.8359	14.0501	13.9378	13.8263	115,238	1,597,898,475.80		
	Mar 2017 ZAUS	Future	250,130	14.0662	14.2836	14.2001	14.0603	111,768	1,574,795,225.90		
	Jun 2017 ZAUS	Future	180,848	14.3326	14.5540	14.4588	14.3583	1,272	18,280,874.50		
	Sep 2017 ZAUS	Future	4,450	14.5502	14.8074	14.6905	14.5850	150	2,198,300.00		
	Dec 2017 ZAUS	Future	14,956	14.5889	15.0640	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	14.9025	15.3180	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.2160	15.5719	0.0000	0.0000	0	0.00		
			825,380					228,428.00	3,193,172,876.20	126,415,425.00	1,426,137,534,378.00
<b>Option</b>											
	Dec 2016 ZAUS	11.80 Put	250	0.7070	0.4137	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	12.59 Put	2,800	7.2539	4.7833	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.75 Put	25,850	9.5344	7.5108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	166,585	15.2891	14.7691	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	29.1522	26.5472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	544.6557	746.4696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	48.7557	36.3696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	50.7408	37.3287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	61.5552	44.7345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	82.1127	58.8611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	37,386	87.9097	62.8589	0.0000	0.0000	36,000	0.00
Dec 2016	ZAUS	13.70 Call	500	297.2313	464.4408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	161.3313	114.3408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	184.1926	130.7423	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	193.8441	137.7219	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.85 Put	20,000	235.3052	168.0816	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.90 Put	250	263.8473	189.0662	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	161.8066	285.8059	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,710	325.9066	235.7059	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	145.1788	261.4488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	135.9057	248.1246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	132.9275	243.8035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	394.1049	289.4434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	408.4244	301.0998	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.14 Put	10,000	422.9576	312.9894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.15 Put	150	430.3021	319.0222	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	108.5417	207.5607	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	103.6815	200.1329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	467.7815	350.0329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	92.3573	182.5211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	2,000	506.4573	382.4211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	546.2409	416.1252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	74.7094	154.0937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	64.6954	137.3247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	671.4039	524.4881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	50.6965	112.9037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	714.7965	562.8037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	723.5633	570.5881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	39.9667	92.4314	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	831.4177	666.8814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	858.9456	691.7265	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	32.5391	76.9535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	895.9053	725.2901	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	14.80 Put	56,000	989.4324	810.8058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	24.2089	58.2592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	22.1136	53.2730	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	16.1483	38.7151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1180.2483	988.6151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	12.9365	30.6589	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1374.4926	1174.0827	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1384.2691	1183.5108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	7.0107	14.8896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1571.1107	1364.7896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	6.0505	12.4986	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1669.9349	1461.9731	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1739.2475	1530.6106	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1848.3495	1638.8172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1967.5732	1757.2518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	3.2004	6.7979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	2.5237	5.4145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2166.6237	1955.3145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	2.1361	4.6146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	1.6023	3.5025	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2695.2945	2482.5425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	1.1644	2.5785	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2855.1415	2642.0824	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	1.0008	1.9915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	0.9393	1.8297	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	0.9199	1.8372	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	0.9052	1.8439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	0.7959	1.9366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	0.7738	1.9711	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	0.7470	2.0272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	1,000	0.7426	2.0385	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	0.7059	2.1685	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	0.6216	2.1965	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	0.5708	2.2156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	0.5470	2.2253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.0991	0.7386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.0806	0.6268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.0769	0.6043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.0542	0.4583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.0429	0.3804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0129	0.1469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0111	0.1307	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.95 Call	725	0.0079	0.0995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0057	0.0770	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0047	0.0657	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0033	0.0497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0028	0.0440	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0007	0.0146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0003	0.0072	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0002	0.0063	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	42.8495	36.8553	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	66.6573	59.5053	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	102,452	147.3429	126.0158	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	212.1156	180.9584	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	297.6600	251.0856	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	747.8394	905.3769	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	530.4219	453.4592	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	586.5950	503.1113	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	474.8499	594.3441	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	708.6499	610.7441	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	773.5830	669.8827	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	426.4478	537.8611	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	800.2478	694.2611	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	407.1572	515.1823	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	946.3079	828.6956	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	500	277.0850	358.2178	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1396.4590	1249.6170	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1504.7248	1352.4116	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	192.5709	253.1358	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1795.9813	1632.6085	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1831.0151	1666.5305	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	150.0615	201.0461	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	128.5957	173.4076	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	108.7079	147.5253	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	88.0658	120.3466	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2757.0303	2566.9906	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	62.1416	84.3123	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	51.8293	68.9682	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	26.8107	37.3992	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	26.5575	37.2138	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	15.4573	23.9623	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	10.5922	16.8493	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	1.2250	2.2509	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	558.4572	498.2704	0.0000	0.0000	0	0.00



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Jun 2017	ZAUS	13.87 Put	30,000	577.9069	515.9178	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	701.9095	628.9574	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	740.3715	664.1914	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	768.4602	689.9690	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	826.1422	743.0371	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	761.2541	891.7574	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1183.5379	1076.2915	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	487.7365	580.7153	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1632.2173	1500.2364	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	406.5242	486.8192	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1853.9242	1712.8192	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	392.7040	471.4102	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	390.7719	469.2529	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	364.7644	440.1870	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	347.3463	419.6887	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	321.3417	388.9673	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	256.6910	311.9420	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	151.1012	176.6738	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	128.8952	151.3207	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	69.4084	89.5056	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	244.1084	219.1150	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	10,000	319.1421	282.9665	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	454.7831	406.4683	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	594.5344	533.6552	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	598.8556	537.5980	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	830.3264	742.2270	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	885.9414	793.2385	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	972.5494	872.9583	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	502.2035	590.6655	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	433.7947	510.8628	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	403.7803	475.6469	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	399.4976	470.6135	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	10,000	297.0664	341.8105	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	546.7970	438.6867	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	836.3280	689.2748	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	884.3551	729.0144	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	917.0930	756.1928	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	933.6715	769.9865	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1119.0504	929.5438	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1137.2062	945.5181	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	621.1087	791.7930	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	572.9275	730.7862	0.0000	0.0000	0	0.00

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Dec 2017	ZAUS	17.13	Call	16,000	523.3755	667.5666	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17	Call	16,000	517.3959	659.9060	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20	Call	16,000	512.9652	654.2301	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24	Call	33,000	507.1417	646.7573	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06	Call	2,055	416.3327	514.8835	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64	Put	70,530	725.8829	646.8532	0.0000	0.0000	0	0.00		
				<u>2,448,042</u>					<u>36,000.00</u>	<u>0.00</u>	<u>30,889,882.00</u>	<u>0.00</u>
	<b>Total</b>			<b>3,273,422</b>					<b>264,428.00</b>	<b>3,193,172,876.20</b>	<b>157,305,307.00</b>	<b>1,426,137,534,378.00</b>

<b>Grand Total</b>				<b>3,838,348</b>					<b>326,356.00</b>	<b>4,700,985,069.70</b>	<b>209,444,291</b>	<b>1,969,341,040,395.50</b>
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