



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0565	2.0297	0.0000	0.0000	0	0.00		
			<u>435</u>					<u>0.00</u>	<u>0.00</u>	<u>435.00</u>	<u>9 090 195.00</u>
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	<b>435.00</b>	<b>9 090 195.00</b>
<b>Future</b>											
Aug 2016	DAEU	Future	3	15.0314	14.8347	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	39	15.0615	14.8618	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	15.1871	14.9861	0.0000	0.0000	0	0.00		
			<u>76</u>					<u>0.00</u>	<u>0.00</u>	<u>103 818.00</u>	<u>1 313 075 601.00</u>
		<b>Total</b>	<b>76</b>					<b>0.00</b>	<b>0.00</b>	<b>393 418.00</b>	<b>1 313 075 601.00</b>
<b>Future</b>											
Aug 2016	DAGB	Future	131	17.3904	17.2093	0.0000	0.0000	0	0.00		
Aug 2016	DAGB	Future	3	17.4402	17.2561	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.3423	18.1508	0.0000	0.0000	0	0.00		
			<u>207</u>					<u>0.00</u>	<u>0.00</u>	<u>37 930.00</u>	<u>593 236 100.50</u>
<b>Option</b>											
Aug 2016	DAGB	19.00 Call	11,000	0.2330	0.3972	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	21.20 Put	12,264	3731.8254	3916.2622	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0001	0.0001	0.0000	0.0000	0	0.00		
			<u>35,528</u>					<u>0.00</u>	<u>0.00</u>	<u>191 113.00</u>	<u>0.00</u>
		<b>Total</b>	<b>35,735</b>					<b>0.00</b>	<b>0.00</b>	<b>229 043.00</b>	<b>593 236 100.50</b>
<b>Future</b>											
Aug 2016	DAUS	Future	656	13.4493	13.2716	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,467	13.4804	13.3004	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	104	13.4857	13.3056	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.5251	13.3444	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.5564	13.3753	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	13.5590	13.3778	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>
Sep 2016	DAUS	Future	70	13.5642	13.3830	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	13.6007	13.4190	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	13.6345	13.4521	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.7603	13.5758	0.0000	0.0000	0	0.00
			<u>8,037</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 971 396.00</u>
									<u>43 045 811 766.10</u>

**Option**

Aug 2016	DAUS	15.81 Call	10,000	0.0241	0.0153	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.22 Put	6,600	772.8509	951.6760	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	981.4380	1161.0453	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	2390.7288	2570.6136	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	0.4911	0.3193	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	0.0244	0.0160	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.32 Call	2,000	238.1455	143.9066	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.08 Put	6,600	628.3790	801.6972	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.24 Put	6,600	781.7639	957.9827	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.2974	0.3611	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	183.4197	302.9979	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.0901	0.0468	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.0473	0.0240	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.18 Call	40,000	23.0408	14.3288	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	1.5142	1.0539	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	0.2851	0.2206	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	426.0981	576.1644	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	525.8121	682.5811	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	41.5496	25.9233	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	9.4609	6.2889	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	0.8138	0.7049	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	1445.7829	1621.1207	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.1273	0.0591	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	3.1419	4.6615	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	293.7153	397.4373	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.8719	0.3846	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.6509	0.2797	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	138.4302	111.4028	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	14.3118	19.5540	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	361.0050	460.1856	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.6208	0.3932	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.5394	0.3402	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	249.9769	331.0524	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1526.5940	1690.4771	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	32.6306	27.0352	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1431.1014	1591.1217	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	16.36 Call	8,695	39.4272	33.5501	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	21,000	516.0356	439.5712	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	31,500	288.0925	244.3461	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	294.7123	377.4173	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	2009.5862	2177.6832	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	31.9497	29.2469	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	28.9498	39.4706	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	417.6273	514.1199	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	5.9488	4.7971	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	711.9874	827.4213	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	149.8485	130.5680	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	813.0461	932.7964	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	201.3565	176.3207	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	767.9249	873.7442	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	231.7821	213.3430	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	861.7357	971.2808	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	287.6185	259.0408	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	805.6872	936.5779	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	316.7525	285.7471	0.0000	0.0000	0	0.00
			<u>374,869</u>					0.00	0.00
		<b>Total</b>	<b>382,906</b>					<b>0.00</b>	<b>0.00</b>
								8 692 466.00	43 045 811 766.10
<b>Future</b>									
Sep 2016	EUUS	Future	11,955	1.1191	1.1192	0.0000	0.0000	0	0.00
			<u>11,955</u>					0.00	0.00
		<b>Total</b>	<b>11,955</b>					<b>0.00</b>	<b>0.00</b>
								283 640.00	3 217 892 402.00
<b>Future</b>									
Sep 2016	ZAAD	Future	8,845	10.3997	10.2999	0.0000	0.0000	50	519,250.00
Dec 2016	ZAAD	Future	7	10.5569	10.4553	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	3,305	10.7059	10.6035	0.0000	0.0000	0	0.00
			<u>12,157</u>					50.00	519,250.00
		<b>Total</b>	<b>12,157</b>					<b>50.00</b>	<b>519,250.00</b>
								2 879 074.00	23 755 102 153.00
<b>Future</b>									
Sep 2016	ZACA	Future	20	10.4607	10.2545	0.0000	0.0000	0	0.00
			<u>20</u>					0.00	0.00
		<b>Total</b>	<b>20</b>					<b>0.00</b>	<b>0.00</b>
								43 253.00	367 916 755.50
<b>Future</b>									
Sep 2016	ZADK	Future	306	2.0405	2.0133	0.0000	0.0000	0	0.00

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			306					0.00	0.00	2 132.00	47 977 137.00	
		<b>Total</b>	<b>306</b>					<b>0.00</b>	<b>0.00</b>	<b>2 132.00</b>	<b>47 977 137.00</b>	
<b>Future</b>												
	Sep 2016	ZAEU	Future	28,123	15.1471	14.9466	15.1774	15.0441	15,191	229,674,801.20		
	Dec 2016	ZAEU	Future	18,731	15.4744	15.2696	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	5,046	15.7867	15.5783	0.0000	0.0000	0	0.00		
	Jun 2017	ZAEU	Future	77,291	16.1558	15.8970	0.0000	0.0000	0	0.00		
				129,191					15,191.00	229,674,801.20	9 220 867.00	126 388 463 061.20
<b>Option</b>												
	Sep 2016	ZAEU	14.87 Put	10,000	179.3762	264.8057	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	15.81 Call	10,000	106.6282	73.9874	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	16.68 Call	20,000	21.2320	14.9738	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.50 Call	450	311.0404	257.6974	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	1662.0364	1825.1499	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	2.5192	1.7919	0.0000	0.0000	0	0.00		
				46,372					0.00	0.00	4 783 691.00	0.00
		<b>Total</b>		<b>175,563</b>					<b>15,191.00</b>	<b>229,674,801.20</b>	<b>14 004 558.00</b>	<b>126 388 463 061.20</b>
<b>Future</b>												
	Sep 2016	ZAFR	Future	1,858	13.9332	13.7677	0.0000	0.0000	0	0.00		
				1,858					0.00	0.00	555 318.00	5 760 951 477.40
		<b>Total</b>		<b>1,858</b>					<b>0.00</b>	<b>0.00</b>	<b>555 318.00</b>	<b>5 760 951 477.40</b>
<b>Future</b>												
	Sep 2016	ZAGB	Future	49,184	17.5116	17.3264	17.6250	17.4500	1,316	23,095,521.70		
	Dec 2016	ZAGB	Future	2,595	17.8516	17.6634	17.8981	17.8941	273	4,892,787.50		
	Mar 2017	ZAGB	Future	1,274	18.1739	17.9834	0.0000	0.0000	0	0.00		
	Jun 2017	ZAGB	Future	37,392	18.5562	18.3105	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	520	19.3031	19.0107	0.0000	0.0000	0	0.00		
				90,965					1,589.00	27,988,309.20	6 124 868.00	99 190 041 870.30
<b>Option</b>												
	Sep 2016	ZAGB	18.90 Put	1,050	1422.8810	1598.5492	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	22.50 Call	500	3.8561	4.1014	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	23.60 Call	700	1.3046	1.0212	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	25.30 Call	800	0.1138	0.0876	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	368.2060	443.1427	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	1053.0916	1183.9768	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	3618.4604	3805.3615	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	5209.4560	5392.5181	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	20.7972	15.9143	0.0000	0.0000	0	0.00		

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Dec 2016	ZAGB	26.94 Call	783	3.1363	2.2382	0.0000	0.0000	0	0.00		
			<u>20,054</u>					0.00	0.00	1 729 689.00	0.00
		<b>Total</b>	<b>111,019</b>					<b>1,589.00</b>	<b>27,988,309.20</b>	7 854 557.00	99 190 041 870.30
<b>Future</b>											
Sep 2016	ZAJY	Future	14,242	0.1342	0.1320	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	3,592	0.1371	0.1348	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,368	0.1399	0.1376	0.0000	0.0000	0	0.00		
			<u>19,202</u>					0.00	0.00	775 385.00	8 284 844 853.40
		<b>Total</b>	<b>19,202</b>					<b>0.00</b>	<b>0.00</b>	775 385.00	8 284 844 853.40
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1326	0.1308	0.0000	0.0000	0	0.00		
			<u>1,266</u>					0.00	0.00	20 449.00	283 026 470.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	20 449.00	283 026 470.00
<b>Future</b>											
Sep 2016	ZAUM	Future	633	13.5356	13.3547	13.5724	13.4389	125	168,861,800.00		
Dec 2016	ZAUM	Future	122	13.7735	13.5889	13.8219	13.7341	25	34,425,000.00		
Mar 2017	ZAUM	Future	52	13.9960	13.8083	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	14.2581	14.0257	0.0000	0.0000	0	0.00		
			<u>810</u>					150.00	203,286,800.00	128 525.00	144 015 364 830.00
		<b>Total</b>	<b>810</b>					<b>150.00</b>	<b>203,286,800.00</b>	133 048.00	144 015 364 830.00
<b>Future</b>											
Sep 2016	ZAUS	Future	487,763	13.5356	13.3547	13.5940	13.4202	62,376	843,712,821.60		
Dec 2016	ZAUS	Future	111,843	13.7735	13.5889	13.8251	13.6891	8,667	119,166,835.20		
Mar 2017	ZAUS	Future	32,233	13.9960	13.8083	14.0208	13.9297	1,080	15,103,009.40		
Jun 2017	ZAUS	Future	158,060	14.2581	14.0257	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	14.5073	14.2138	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	14.7630	14.4926	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.0188	14.7714	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.2745	15.0501	0.0000	0.0000	0	0.00		
			<u>792,809</u>					72,123.00	977,982,666.20	116 598 967.00	1 286 682 412 708.10
		<b>Total</b>									
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	150.5389	228.7944	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	12,450	266.1284	373.6129	0.0000	0.0000	250	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	298.5381	412.5946	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	371.3008	495.6012	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	384.1540	510.0464	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	437.5099	569.4366	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.00 Call	1,550	134.2171	99.1478	0.0000	0.0000	900	0.00
Sep 2016	ZAUS	14.20 Call	700	95.7289	69.5166	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	760.1289	914.8166	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	80.5014	58.0914	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	1020.8168	1185.7743	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	47.1761	33.7677	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	1111.5761	1279.0677	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	45.5159	32.5656	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1203.8369	1373.4714	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	38.0481	27.0345	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1259.8164	1430.1878	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	22.5406	15.0249	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1486.9406	1660.3249	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	14.9955	9.7753	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	12.2046	7.8643	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	2070.9406	2249.3624	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	2169.7056	2348.5528	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	3.7933	2.2763	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	2.6550	1.6512	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	1.6315	1.5429	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1.6045	1.5214	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	1.5831	1.5048	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	1.5804	1.5028	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	1.5755	1.4992	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	1.3231	0.7565	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0295	0.0140	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	35.1254	46.6788	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	12,196	109.5959	149.6902	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	127.4004	171.5840	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,000	237.2949	304.7417	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	13.22 Put	725	318.4646	397.8360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	802.4175	703.6044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	3,300	373.3176	459.6354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	12,346	442.9119	537.0564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	619.4530	540.5916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	545.9530	651.6916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	573.4889	682.4293	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	2,500	498.9330	434.3497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	725.4330	845.4497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	438.0416	381.7870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	858.2383	987.4644	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	928.3831	1061.5181	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	14.45 Put	20,000	1037.9782	1176.0540	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	1075.4770	1215.0965	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1175.0754	1318.4695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1229.8954	1375.1872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1309.5571	1456.5733	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1455.8350	1606.4353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	245.7571	212.2351	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1472.2571	1623.3351	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1639.3065	1794.8276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1647.7873	1803.5152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	184.5210	159.3015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1811.0210	1970.4015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	171.9223	148.4334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1898.4223	2059.5334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1960.1631	2122.4128	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2058.0475	2221.9729	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2165.9478	2331.5530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	134.7271	116.3878	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	12,196	121.6023	105.0926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2348.1023	2516.1926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	99.7917	90.3201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2788.8592	2965.0225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2846.2907	3022.8067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	88.9582	80.9904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2999.9597	3177.3428	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	80.5568	73.7329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	75.8555	69.6620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	74.2835	68.2993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	73.0652	67.2432	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	60.3190	52.0821	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	55.3955	45.4522	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	54.0234	44.2992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.72 Call	3,300	52.6825	43.1733	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	41.5645	33.8696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	39.4835	32.1351	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	38.1502	31.0251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	37.4993	30.4836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	19.0270	15.2352	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	17.5423	14.0221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	17.2275	13.7652	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	15.0307	11.9756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	13.7161	10.9075	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.70 Call	1,365	9.0350	7.1249	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	8.6208	6.7919	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	8.1476	6.4120	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	7.1377	5.6029	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	6.3078	4.9398	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	5.8438	4.5699	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	5.1093	3.9855	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	4.8223	3.7576	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	2.8488	2.1990	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	2.0343	1.5611	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	1.9161	1.4690	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	107.9277	143.7033	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1650.3708	1795.4617	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1755.3194	1901.4049	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	2034.3265	2186.2621	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	2067.8316	2220.4481	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2954.0901	3123.7725	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	112.7734	95.2273	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	112.1143	94.6551	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	80.4011	67.2571	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	63.8720	53.0983	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	17.5925	14.1514	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	960.7270	1089.9849	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1393.2895	1544.2841	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1847.4971	2014.2338	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	2068.6979	2240.0491	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	389.4369	345.8185	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	268.1546	243.5435	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	236.8973	199.5116	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	148.2062	122.7284	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	783.9321	864.0214	0.0000	0.0000	0	0.00		
			<u>1,471,736</u>					<u>1,650.00</u>	<u>0.00</u>	<u>27 084 032.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,264,545</b>					<b>73,773.00</b>	<b>977,982,666.20</b>	<b>143 682 999.00</b>	<b>1 286 682 412 708.10</b>
<b>Grand Total</b>			<b>3,017,853</b>					<b>90,753.00</b>	<b>1 439 451 826.60</b>	<b>191,555,986</b>	<b>1,782,479,869,779.30</b>