



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0569	2.0432	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>											
Aug 2016	DAEU	Future	39	15.1815	15.0485	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	15.3075	15.1748	0.0000	0.0000	0	0.00		
			73					0.00	0.00	103,821.00	1,313,120,327.40
		<b>Total</b>	<b>73</b>					<b>0.00</b>	<b>0.00</b>	393,421.00	1,313,120,327.40
<b>Future</b>											
Aug 2016	DAGB	Future	3	17.5380	17.3442	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.4478	18.2465	0.0000	0.0000	0	0.00		
			76					0.00	0.00	38,061.00	595,482,331.30
<b>Option</b>											
Aug 2016	DAGB	19.00 Call	11,000	0.0432	0.0606	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	21.20 Put	12,264	3633.3685	3827.2836	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0000	0.0000	0.0000	0.0000	0	0.00		
			35,528					0.00	0.00	191,113.00	0.00
		<b>Total</b>	<b>35,604</b>					<b>0.00</b>	<b>0.00</b>	229,174.00	595,482,331.30
<b>Future</b>											
Aug 2016	DAUS	Future	0	13.4500	13.3408	0.0000	0.0000	13,200	177,540,000.00		
Aug 2016	DAUS	Future	2,467	13.4698	13.3670	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	410	13.4750	13.3722	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	13.4882	13.3854	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.5147	13.4119	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.5462	13.4435	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	13.5489	13.4461	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	70	13.5541	13.4514	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>
Oct 2016	DAUS	Future	830	13.5909	13.4882	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	13.6251	13.5222	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.7515	13.6477	0.0000	0.0000	0	0.00
			<u>7,742</u>					<u>13,200.00</u>	<u>177,540,000.00</u>
									<u>3,985,613.00</u>
									<u>43,236,982,053.20</u>

**Option**

Aug 2016	DAUS	16.01 Call	5,000	0.0000	0.0115	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.32 Call	2,000	206.3351	146.3791	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.08 Put	6,600	629.2482	730.5645	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.24 Put	6,600	786.5421	888.7520	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.0034	0.1090	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	159.1991	229.2768	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.2630	0.0000	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.1505	0.0000	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.18 Call	40,000	10.8993	8.8592	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	0.4776	0.4456	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	0.0428	0.0484	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	408.4956	500.3705	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	513.0864	607.7724	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	23.6327	19.6710	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	5.0327	4.3102	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	0.3975	0.4615	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	1450.7806	1551.7837	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.0497	0.0450	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	2.2699	3.0654	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	277.5930	337.1586	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.4901	0.4423	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.3563	0.3223	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	119.3756	106.5752	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	10.3899	13.1221	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	340.5845	397.3715	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.3624	0.2916	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.3113	0.2501	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	230.8477	276.9256	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1520.1838	1614.3151	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	25.3541	23.1822	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1420.3872	1512.5059	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	31.1124	27.9805	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	21,000	484.6119	442.0239	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	31,500	260.4616	237.7914	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	274.3367	320.9672	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	2003.2418	2100.0167	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	23.7654	22.8839	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	11.80 Put	250	25.3417	29.5890	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	396.7648	451.2624	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	3.9271	3.6903	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	693.0280	757.8105	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	133.7686	124.6228	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	794.5981	861.7954	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	182.6117	170.3622	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	746.6844	807.5977	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	212.4210	204.5862	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	839.6742	903.9946	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	265.9066	254.0654	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	778.9422	842.0305	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	295.2144	288.1978	0.0000	0.0000	0	0.00	
			<u>341,669</u>					0.00	0.00	8,692,466.00
		<b>Total</b>	<b>349,411</b>					<b>13,200.00</b>	<b>177,540,000.00</b>	12,678,079.00
										43,236,982,053.20
<b>Future</b>										
Sep 2016	EUUS	Future	13,321	1.1288	1.1275	1.1284	1.1284	25	282,100.00	
			<u>13,321</u>					25.00	282,100.00	285,006.00
		<b>Total</b>	<b>13,321</b>					<b>25.00</b>	<b>282,100.00</b>	285,006.00
										3,233,290,319.00
<b>Future</b>										
Sep 2016	ZAAD	Future	10,993	10.3164	10.3043	10.3429	10.3429	2,249	23,173,676.30	
Dec 2016	ZAAD	Future	12	10.4744	10.4625	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,305	10.6232	10.6110	0.0000	0.0000	0	0.00	
			<u>14,310</u>					2,249.00	23,173,676.30	2,890,328.00
		<b>Total</b>	<b>14,310</b>					<b>2,249.00</b>	<b>23,173,676.30</b>	2,922,705.00
										23,871,006,996.80
<b>Future</b>										
Sep 2016	ZACA	Future	2,220	10.5222	10.4212	0.0000	0.0000	0	0.00	
			<u>2,220</u>					0.00	0.00	47,653.00
		<b>Total</b>	<b>2,220</b>					<b>0.00</b>	<b>0.00</b>	47,653.00
										413,709,755.50
<b>Future</b>										
Sep 2016	ZADK	Future	336	2.0566	2.0380	0.0000	0.0000	0	0.00	
			<u>336</u>					0.00	0.00	2,162.00
		<b>Total</b>	<b>336</b>					<b>0.00</b>	<b>0.00</b>	2,162.00
										48,580,437.00
<b>Future</b>										
Sep 2016	ZAEU	Future	33,802	15.2669	15.1342	15.2993	15.2160	6,788	103,650,579.30	
Dec 2016	ZAEU	Future	17,731	15.5981	15.4626	0.0000	0.0000	0	0.00	

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Mar 2017	ZAEU	Future	5,046	15.9138	15.7758	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	16.2857	16.1454	0.0000	0.0000	0	0.00
			<u>133,870</u>					<u>6,788.00</u>	<u>103,650,579.30</u>
									<u>9,236,574.00</u>
									<u>126,627,509,478.80</u>
<b>Option</b>									
Sep 2016	ZAEU	14.87 Put	10,000	115.0047	161.3728	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	15.81 Call	10,000	107.8786	85.4338	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	16.68 Call	20,000	18.3203	14.2308	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.50 Call	450	310.1865	286.4565	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1534.0212	1652.4174	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	4.2743	3.1555	0.0000	0.0000	0	0.00
			<u>46,372</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>180,242</b>				<b>6,788.00</b>	<b>103,650,579.30</b>
									<b>14,020,265.00</b>
									<b>126,627,509,478.80</b>
<b>Future</b>									
Sep 2016	ZAFR	Future	1,858	14.0750	13.9538	0.0000	0.0000	0	0.00
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>
			<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	76,311	17.6094	17.4156	17.6677	17.5394	548	9,644,867.10
Dec 2016	ZAGB	Future	2,595	17.9536	17.7565	17.9690	17.8947	1,235	22,173,863.30
Mar 2017	ZAGB	Future	1,277	18.2790	18.0788	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	37,392	18.6635	18.4603	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	520	19.4031	19.1921	0.0000	0.0000	0	0.00
			<u>118,095</u>					<u>1,783.00</u>	<u>31,818,730.40</u>
									<u>6,174,964.00</u>
									<u>100,057,690,463.80</u>
<b>Option</b>									
Sep 2016	ZAGB	18.90 Put	1,050	1325.7222	1508.7008	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	22.50 Call	500	1.8795	2.3380	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	23.60 Call	700	0.6478	0.5310	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	25.30 Call	800	0.0403	0.0336	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	316.4424	385.7127	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	967.7285	1097.9778	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	3512.0954	3704.8182	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	5110.5770	5307.1729	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	26.3680	21.0003	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	4.3248	3.2738	0.0000	0.0000	0	0.00
			<u>20,054</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>138,149</b>				<b>1,783.00</b>	<b>31,818,730.40</b>
									<b>7,904,653.00</b>
									<b>100,057,690,463.80</b>
<b>Future</b>									
Sep 2016	ZAJY	Future	17,257	0.1349	0.1339	0.0000	0.0000	0	0.00

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Dec 2016	ZAJY	Future	3,592	0.1378	0.1368	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,368	0.1406	0.1396	0.0000	0.0000	0	0.00		
			<u>22,217</u>					<i>0.00</i>	<i>0.00</i>	<i>778,400.00</i>	<i>8,324,968,171.90</i>
	<b>Total</b>		<b>22,217</b>					<b>0.00</b>	<b>0.00</b>	<b>778,400.00</b>	<b>8,324,968,171.90</b>
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1325	0.1315	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<i>0.00</i>	<i>0.00</i>	<i>20,449.00</i>	<i>283,026,470.00</i>
	<b>Total</b>		<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>20,449.00</b>	<b>283,026,470.00</b>
<b>Future</b>											
Sep 2016	ZAUM	Future	614	13.5252	13.4224	13.5675	13.4642	88	119,149,050.00		
Dec 2016	ZAUM	Future	142	13.7647	13.6608	13.7919	13.7642	11	15,143,440.00		
Mar 2017	ZAUM	Future	51	13.9864	13.8815	14.0153	14.0153	1	1,401,530.00		
Jun 2017	ZAUM	Future	3	14.2471	14.1419	0.0000	0.0000	0	0.00		
			<u>810</u>					<i>100.00</i>	<i>135,694,020.00</i>	<i>128,745.00</i>	<i>144,312,930,800.00</i>
	<b>Total</b>		<b>810</b>					<b>100.00</b>	<b>135,694,020.00</b>	<b>133,268.00</b>	<b>144,312,930,800.00</b>
<b>Future</b>											
Sep 2016	ZAUS	Future	472,052	13.5252	13.4224	13.5700	13.4613	42,908	580,034,682.20		
Dec 2016	ZAUS	Future	103,144	13.7647	13.6608	13.8193	13.7267	18,872	259,602,006.50		
Mar 2017	ZAUS	Future	32,081	13.9864	13.8815	14.0315	13.9827	990	13,863,989.00		
Jun 2017	ZAUS	Future	158,060	14.2471	14.1419	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	14.4930	14.3865	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	14.7413	14.6336	0.0000	0.0000	600	8,828,700.00		
Mar 2018	ZAUS	Future	70	14.9895	14.8807	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.2377	15.1278	0.0000	0.0000	0	0.00		
			<u>768,847</u>					<i>63,370.00</i>	<i>862,329,377.70</i>	<i>116,770,045.00</i>	<i>1,288,998,147,740.30</i>
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	135.7664	179.0465	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,350	250.4673	312.1751	0.0000	0.0000	2,200	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	283.1020	349.3911	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	356.8752	429.5159	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	369.9419	443.5604	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	424.2640	501.5545	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,550	113.8584	96.5641	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	78.6684	66.1764	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	753.4684	843.7764	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	65.0929	54.5861	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	1018.9437	1114.6377	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	36.3160	30.4904	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.60 Put	65	1111.1160	1208.0904	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	34.9241	29.3274	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1204.6710	1302.7030	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	28.7271	24.1462	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1261.3692	1359.8918	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	16.2111	13.2225	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1491.0111	1590.8225	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	10.3534	8.5033	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	8.2541	6.8092	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	2078.9550	2181.0864	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	2178.1006	2280.3884	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	2.2820	1.9513	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	1.5416	1.3372	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	0.9309	1.1391	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	0.9370	1.1438	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	0.9471	1.1528	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	0.9489	1.1545	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	0.9528	1.1583	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.9079	0.6932	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0158	0.0113	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	31.1997	35.4963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	98.8869	118.8380	0.0000	0.0000	11,950	0.00
Dec 2016	ZAUS	12.59 Put	2,800	115.7472	138.0047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,000	221.5169	257.3875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	300.8101	343.8868	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	775.1341	718.2342	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	3,300	354.7743	402.0974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	24,296	423.5677	475.7091	0.0000	0.0000	23,900	0.00
Dec 2016	ZAUS	13.70 Call	1,230	590.6389	545.9576	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	525.9389	585.1576	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	553.3766	614.9817	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	564.9341	0.0000	0.0000	0.0000	39,600	0.00
Dec 2016	ZAUS	14.00 Call	2,500	470.5342	434.9343	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	705.8342	774.1343	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	410.3650	379.9729	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	839.4587	913.5536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	910.1400	986.7154	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	1020.6779	1100.1627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	1058.5124	1138.8980	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1159.0239	1241.6080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1214.3509	1298.0358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1294.7548	1379.4488	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	14.98 Put	1,700	1442.3802	1528.7188	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	223.6515	206.3665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1458.9515	1545.5665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1627.5112	1716.6857	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1636.0681	1725.3589	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	165.4217	152.8904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1800.7217	1892.0904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	153.5585	142.0019	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1888.8585	1981.2019	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1951.1066	2044.0858	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2049.7717	2143.6838	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2158.5009	2253.3408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	118.8170	110.1163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	24,146	106.6748	98.9709	0.0000	0.0000	35,850	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2341.9748	2438.1709	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	86.6371	82.8253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2785.1163	2885.7978	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2842.7665	2943.6483	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	76.7070	73.7533	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2996.9929	3098.3640	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	69.0533	66.7456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	64.7904	62.8332	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	63.3690	61.5271	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	62.2682	60.5157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	50.8189	47.4123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	46.4411	41.1091	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	45.2261	40.0169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	34.2759	30.1983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	32.4632	28.5777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	31.3045	27.5426	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	30.7397	27.0382	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	14.9857	13.0444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	13.7494	11.9539	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	13.4880	11.7235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	11.6721	10.1249	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	10.5926	9.1764	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	6.8028	5.8586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	6.4723	5.5704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	6.0959	5.2423	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	5.2971	4.5472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	4.6457	3.9814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	4.2837	3.6674	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	20.30 Call	10,000	3.7143	3.1742	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	3.4932	2.9830	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	1.9969	1.6938	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	1.3960	1.1792	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	1.3100	1.1057	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	102.0011	118.7563	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1634.2604	1718.3599	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1739.8737	1824.6658	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	2020.5603	2108.2945	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	2054.2650	2142.3694	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2945.4745	3041.4996	0.0000	0.0000	3,120	0.00		
Mar 2017	ZAUS	18.43 Call	90	99.9299	91.2453	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	99.3200	90.6809	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	70.1712	63.7742	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	55.1633	49.9805	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	14.2979	12.7496	0.0000	0.0000	4,160	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	934.9967	1002.5251	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1369.6483	1447.2383	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1826.9742	1911.9139	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	2049.6725	2135.6193	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	363.9300	351.2445	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	248.2519	242.0233	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	218.6869	205.2810	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	134.5584	125.7491	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	752.0853	792.2030	0.0000	0.0000	0	0.00		
			<u>1,520,416</u>					<u>120,780.00</u>	<u>0.00</u>	<u>27,238,362.00</u>	<u>0.00</u>
<b>Total</b>			<b>2,289,263</b>					<b>184,150.00</b>	<b>862,329,377.70</b>	<b>144,008,407.00</b>	<b>1,288,998,147,740.30</b>
<b>Grand Total</b>			<b>3,049,515</b>					<b>208,295.00</b>	<b>1,334,488,483.70</b>	<b>191,981,833</b>	<b>1,786,611,149,416.20</b>