



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0544	2.0668	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	39	15.2567	15.3713	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	15.3822	15.4980	0.0000	0.0000	0	0.00		
			<u>73</u>					<u>0.00</u>	<u>0.00</u>	<u>103 821.00</u>	<u>1 313 120 327.40</u>
		<b>Total</b>	<b>73</b>					<b>0.00</b>	<b>0.00</b>	<b>393 421.00</b>	<b>1 313 120 327.40</b>
<b>Future</b>											
Aug 2016	DAGB	Future	3	17.7876	17.8549	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	112	17.8308	17.9218	0.0000	0.0000	112	2,007,241.60		
Apr 2017	DAGB	Future	73	18.7056	18.7785	0.0000	0.0000	0	0.00		
			<u>188</u>					<u>112.00</u>	<u>2,007,241.60</u>	<u>38 173.00</u>	<u>597 489 572.90</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	3383.3539	3315.6545	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0005	0.0004	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>191 113.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,716</b>					<b>112.00</b>	<b>2,007,241.60</b>	<b>229 286.00</b>	<b>597 489 572.90</b>
<b>Future</b>											
Aug 2016	DAUS	Future	2,467	13.4832	13.5777	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	410	13.4886	13.5832	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	13.5018	13.5965	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.5280	13.6233	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.5594	13.6554	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	13.5620	13.6580	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	1,400	13.5646	13.6606	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	70	13.5672	13.6632	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	27	13.5802	13.5659	0.0000	0.0000	27	366,279.30
Oct 2016	DAUS	Future	830	13.6037	13.7000	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	13.6376	13.7342	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.7636	13.8610	0.0000	0.0000	0	0.00
			<u>9,169</u>					<u>27.00</u>	<u>366,279.30</u>
									<u>3 987 570.00</u>
									<u>43 263 681 978.00</u>

**Option**

Aug 2016	DAUS	13.32 Call	2,000	168.0261	260.2329	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.08 Put	6,600	605.3195	516.6556	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.24 Put	6,600	765.1280	674.5670	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.0012	0.0001	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	107.9898	77.6132	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.2551	0.4280	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.1454	0.2509	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.75 Call	2,000	36.9519	0.0000	0.0000	0.0000	2,000	0.00
Aug 2016	DAUS	14.18 Call	40,000	5.1473	6.9263	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	0.2460	0.2532	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	0.0227	0.0160	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	378.1697	307.3199	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	482.8674	407.8775	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	11.2519	22.5883	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	3.6820	4.5715	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	0.2497	0.3022	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	1432.7420	1340.0696	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.0112	0.0249	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	2.1137	1.4056	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	255.4466	214.0389	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.5772	0.5223	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.4225	0.3779	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	108.3984	126.7930	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	8.0340	7.9334	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	315.7755	277.7547	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.4556	0.4201	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.3932	0.3609	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	208.6222	180.7611	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1498.6110	1414.6369	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	20.2535	24.9426	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1398.6010	1317.2293	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	26.3939	30.8252	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	21,000	475.4490	529.1480	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	31,500	249.8189	280.1146	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	257.3225	225.4991	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1983.7870	1896.8395	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Nov 2016	DAUS	17.09 Call	9,615	15.9501	22.6051	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	23.0453	20.2188	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	380.1177	339.3215	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	2.8382	3.9992	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	674.9717	621.4517	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	129.3241	139.3918	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	776.5893	719.7449	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	177.9753	191.0140	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	728.6612	681.0441	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	208.0211	215.4650	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	821.7000	771.0193	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	260.3942	274.1946	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	762.9605	718.2503	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	286.5358	296.1429	0.0000	0.0000	0	0.00		
			<u>338,669</u>					<u>2,000.00</u>	<u>0.00</u>	<u>8 694 466.00</u>	<u>0.00</u>
	<b>Total</b>		<b>347,838</b>					<b>2,027.00</b>	<b>366,279.30</b>	12 682 036.00	43 263 681 978.00
<b>Future</b>											
Sep 2016	EUUS	Future	13,321	1.1330	1.1335	0.0000	0.0000	0	0.00		
			<u>13,321</u>					<u>0.00</u>	<u>0.00</u>	<u>285 006.00</u>	<u>3 233 290 319.00</u>
	<b>Total</b>		<b>13,321</b>					<b>0.00</b>	<b>0.00</b>	285 006.00	3 233 290 319.00
<b>Future</b>											
Sep 2016	ZAAD	Future	10,993	10.3506	10.4043	10.3488	10.3488	3	31,046.40		
Dec 2016	ZAAD	Future	1,012	10.5069	10.5615	10.5003	10.4990	200	2,099,930.00		
Mar 2017	ZAAD	Future	3,305	10.6557	10.7111	0.0000	0.0000	0	0.00		
			<u>15,310</u>					<u>203.00</u>	<u>2,130,976.40</u>	<u>2 892 236.00</u>	<u>23 890 846 594.00</u>
	<b>Total</b>		<b>15,310</b>					<b>203.00</b>	<b>2,130,976.40</b>	2 924 613.00	23 890 846 594.00
<b>Future</b>											
Sep 2016	ZACA	Future	2,220	10.5211	10.5508	0.0000	0.0000	0	0.00		
			<u>2,220</u>					<u>0.00</u>	<u>0.00</u>	<u>47 653.00</u>	<u>413 709 755.50</u>
	<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	2.0611	2.0770	0.0000	0.0000	0	0.00		
			<u>336</u>					<u>0.00</u>	<u>0.00</u>	<u>2 162.00</u>	<u>48 580 437.00</u>
	<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	34,051	15.3390	15.4543	15.4400	15.3588	665	10,256,544.50		

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Dec 2016	ZAEU	Future	17,731	15.6739	15.7919	15.7447	15.7343	13	204,597.90	
Mar 2017	ZAEU	Future	5,046	15.9897	16.1101	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.3600	16.4837	0.0000	0.0000	0	0.00	
			<u>134,119</u>					<u>678.00</u>	<u>10,461,142.40</u>	<u>9 244 765.00</u>
<b>Option</b>										<u>126 759 570 330.20</u>
Sep 2016	ZAEU	14.87 Put	10,000	77.7822	54.9948	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	105.6930	134.8291	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	15.6691	20.1720	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	315.3436	346.7476	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1460.8065	1364.4608	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	4.0173	5.7893	0.0000	0.0000	0	0.00	
			<u>46,372</u>					<u>0.00</u>	<u>0.00</u>	<u>4 783 691.00</u>
			<b>Total</b>	<b>180,491</b>				<b>678.00</b>	<b>10,461,142.40</b>	<b>14 028 456.00</b>
										<b>126 759 570 330.20</b>
<b>Future</b>										
Sep 2016	ZAFR	Future	1,858	14.1027	14.1941	0.0000	0.0000	0	0.00	
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>555 318.00</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	47,262	17.8570	17.9258	17.9011	17.8401	28,404	508,374,461.70	
Dec 2016	ZAGB	Future	11,021	18.2076	18.2774	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	1,290	18.5353	18.6073	18.5300	18.5300	5	92,650.00	
Jun 2017	ZAGB	Future	37,392	18.9212	18.9955	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	19.6679	19.7467	0.0000	0.0000	0	0.00	
			<u>97,485</u>					<u>28,409.00</u>	<u>508,467,111.70</u>	<u>6 241 925.00</u>
<b>Option</b>										<u>101 256 339 468.40</u>
Sep 2016	ZAGB	18.90 Put	1,050	1092.0710	1032.1713	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	0.7055	0.8400	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	0.2219	0.3503	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.0074	0.0138	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	236.6587	221.0124	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3266.0117	3203.5196	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	33.1752	34.2555	0.0000	0.0000	0	0.00	
			<u>17,705</u>					<u>0.00</u>	<u>0.00</u>	<u>1 734 387.00</u>
			<b>Total</b>	<b>115,190</b>				<b>28,409.00</b>	<b>508,467,111.70</b>	<b>7 976 312.00</b>
										<b>101 256 339 468.40</b>
<b>Future</b>										
Sep 2016	ZAJY	Future	18,270	0.1353	0.1360	0.0000	0.0000	1,013	13,704,269.20	
Dec 2016	ZAJY	Future	3,592	0.1382	0.1390	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1410	0.1418	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			23,230					1,013.00	13,704,269.20	779 413.00	8 338 672 441.10
		<b>Total</b>	<b>23,230</b>					<b>1,013.00</b>	<b>13,704,269.20</b>	779 413.00	8 338 672 441.10
<b>Future</b>											
	Sep 2016 ZAKS	Future	1,266	0.1330	0.1340	0.0000	0.0000	0	0.00		
			1,266					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 ZANZ	Future	100	9.9090	9.9264	0.0000	0.0000	0	0.00		
			100					0.00	0.00	143 750.00	1 099 193 830.00
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	163 750.00	1 099 193 830.00
<b>Future</b>											
	Sep 2016 ZAUM	Future	592	13.5384	13.6340	13.6015	13.5217	90	121,980,550.00		
	Dec 2016 ZAUM	Future	141	13.7768	13.8743	13.8304	13.7707	31	42,767,610.00		
	Mar 2017 ZAUM	Future	54	13.9975	14.0969	14.0512	13.9903	7	9,826,090.00		
	Jun 2017 ZAUM	Future	3	14.2561	14.3579	14.2894	14.2894	3	4,286,820.00		
			790					131.00	178,861,070.00	129 201.00	144 933 034 000.00
		<b>Total</b>	<b>790</b>					<b>131.00</b>	<b>178,861,070.00</b>	133 724.00	144 933 034 000.00
<b>Future</b>											
	Sep 2016 ZAUS	Future	484,954	13.5384	13.6340	13.6227	13.5057	113,382	1,540,437,402.60		
	Dec 2016 ZAUS	Future	104,264	13.7768	13.8743	13.8601	13.7600	7,205	99,493,081.80		
	Mar 2017 ZAUS	Future	32,736	13.9975	14.0969	14.0576	13.9896	1,407	19,755,922.70		
	Jun 2017 ZAUS	Future	153,479	14.2561	14.3579	14.2917	14.2615	545	7,787,617.50		
	Sep 2017 ZAUS	Future	2,700	14.5006	14.6052	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	14.7500	14.8564	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	14.9995	15.1076	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.2489	15.3588	0.0000	0.0000	0	0.00		
			778,943					122,539.00	1,667,474,024.60	117 053 259.00	1 292 860 845 617.30
<b>Option</b>											
	Sep 2016 ZAUS	13.00 Put	10,000	53.5347	40.6061	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.24 Put	405	117.6017	92.4526	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.50 Put	11,000	228.6443	186.9909	0.0000	0.0000	350	0.00		
	Sep 2016 ZAUS	13.56 Put	20,000	260.7745	214.9904	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.68 Put	525	333.5477	278.5422	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.70 Put	1,400	346.5025	290.3222	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.78 Put	525	400.5152	339.8209	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.00 Call	53,900	103.4308	127.6485	0.0000	0.0000	68,213	0.00		
	Sep 2016 ZAUS	14.20 Call	700	69.1879	85.9938	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.20 Put	500	730.7879	651.9938	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	56.0497	70.3135	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	997.5410	912.2307	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	28.6633	37.3001	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	1090.2633	1003.3001	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	27.3878	35.7259	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1184.4112	1096.0477	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	21.7881	28.7722	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1241.4737	1152.3776	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	11.6336	15.6287	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1473.2336	1381.6287	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	7.6524	9.9774	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	6.2258	7.9707	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	2065.0041	1970.0755	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	2164.3992	2069.2648	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	2.0598	2.2956	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	1.5004	1.5861	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	1.0083	0.7382	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1.0119	0.7313	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	1.0195	0.7445	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	1.0210	0.7468	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	1.0243	0.7515	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.9603	0.9390	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0172	0.0181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	28.0859	26.0492	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	90.4786	78.8181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	106.5452	93.1538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	208.6741	184.1694	0.0000	0.0000	700	0.00
Dec 2016	ZAUS	13.22 Put	725	286.1633	255.2397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	771.7177	834.6517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	5,000	334.9177	300.3517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	339.1867	304.3153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	24,296	407.0333	367.5392	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	585.1757	637.0379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	508.3757	462.7379	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	13.75 Put	12,000	535.6023	488.4467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	547.0803	498.9401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,000	464.0443	505.1916	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	14.00 Put	54,190	687.2443	630.8916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	436.1444	475.0993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	432.7707	471.4571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	403.5303	439.8482	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	14.20 Put	2,000	820.4982	758.8014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	891.0576	826.5363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	1001.4787	933.1947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	1039.2952	969.9464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1139.8017	1067.8319	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1195.1508	1121.8594	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1275.6085	1200.5306	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1423.4078	1346.1938	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	216.8048	236.9736	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1440.0048	1362.6736	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1608.8522	1528.6942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1617.4241	1537.1360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	159.1970	174.0899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1782.3970	1699.7899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	147.5139	161.3101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1870.7139	1787.0101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1933.0895	1848.6648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2031.9620	1946.4779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2140.9192	2054.3752	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	113.4303	123.9737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	24,146	101.5719	110.9675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2324.7719	2236.6675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	82.0442	88.6397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2768.5552	2675.8008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2826.2525	2733.3218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	72.3087	76.8203	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2980.6069	2887.2453	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	64.8308	68.7742	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	60.6746	64.3083	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	59.2909	62.8224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	58.2201	61.6730	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	47.1159	49.7688	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	42.9239	46.7568	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	41.7698	46.2276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	31.4093	36.0683	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	29.7021	34.1456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	28.6122	32.9169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	28.0813	32.3181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	13.4053	15.6498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	12.2679	14.3459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	12.0278	14.0704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	10.3635	12.1573	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.25 Call	10,303	9.3777	11.0213	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	5.9421	7.0424	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	5.6448	6.6963	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	5.3068	6.3023	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	4.5915	5.4671	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	4.0106	4.7870	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	3,300	3.6888	4.4094	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	3.1843	3.8163	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	2.9890	3.5862	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	1.6790	2.0347	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	1.1605	1.4153	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	1.0867	1.3268	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	94.1144	87.3401	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1617.4275	1541.0897	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1723.2859	1645.0788	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	2004.4793	1922.6970	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	2038.2465	1956.0968	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2930.9742	2841.8663	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	98.6820	103.6264	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	98.0757	102.9892	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	69.1268	72.5596	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	54.2501	56.9187	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	13.9202	14.5399	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	917.8950	866.8920	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1351.8796	1288.7933	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1809.2174	1736.7596	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	2032.0247	1957.0534	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	355.7984	374.2712	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	241.3878	250.3965	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	212.2962	225.2749	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	129.6618	138.1671	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	744.5609	709.5101	0.0000	0.0000	0	0.00		
			<u>1,596,666</u>					<u>70,763.00</u>	<u>0.00</u>	<u>27 353 180.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,375,609</b>					<b>193,302.00</b>	<b>1,667,474,024.60</b>	<b>144 406 439.00</b>	<b>1 292 860 845 617.30</b>
<b>Grand Total</b>			<b>3,102,783</b>					<b>225,875.00</b>	<b>2 383 472 115.20</b>	<b>192,467,261</b>	<b>1,792,487,904,272.00</b>