



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	348.5774	493.4973	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>
		Total	20,000					0.00	0.00	20,000.00	7,214,600.00
Future											
Oct 2016	CAHA	Future	30,000	20.0875	39.3192	0.0000	0.0000	0	0.00		
			<u>30,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30,000.00</u>	<u>1,490,700.00</u>
		Total	30,000					0.00	0.00	30,000.00	1,490,700.00
Future											
Nov 2016	DACR	Future	435	2.1637	2.1125	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>
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Sep 2016	DAEU	Future	34	16.1823	15.8024	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.4082	16.0220	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104,860.00</u>	<u>1,329,981,645.20</u>
		Total	534					0.00	0.00	394,460.00	1,329,981,645.20
Future											
Oct 2016	DAGB	Future	112	19.1510	18.6864	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	19.2425	18.7733	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	20.0015	19.5097	0.0000	0.0000	0	0.00		
			<u>226</u>					<u>0.00</u>	<u>0.00</u>	<u>50,481.00</u>	<u>826,071,756.80</u>
		Total	226					0.00	0.00	241,594.00	826,071,756.80
Future											
Sep 2016	DAUS	Future	259	14.3793	13.9717	0.0000	0.0000	0	0.00		

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Sep 2016	DAUS	Future	500	14.4131	14.0042	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.4159	14.0069	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	22,740	14.4187	14.0096	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,856	14.4215	14.0123	0.0000	0.0000	53	757,926.50		
Oct 2016	DAUS	Future	56	14.4356	14.0257	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,700	14.4496	14.0391	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	832	14.4608	14.0499	0.0000	0.0000	2	28,695.00		
Oct 2016	DAUS	Future	2,000	14.4967	14.0847	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	14	14.5271	14.1142	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.6266	14.2114	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.6295	14.2142	0.0000	0.0000	0	0.00		
			<u>32,358</u>					<u>55.00</u>	<u>786,621.50</u>	<u>4,109,025.00</u>	<u>45,014,623,109.70</u>

Option

Sep 2016	DAUS	14.95 Put	1,000	589.7655	987.0559	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.7907	0.2041	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	149.8183	342.7204	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	0.2726	0.4988	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	26.4025	62.2275	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	1.9744	1.7339	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	2.0398	1.2998	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.25 Call	20,000	376.0620	172.5142	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.30 Call	10,000	363.7644	0.0000	0.0000	0.0000	10,000	0.00
Oct 2016	DAUS	14.45 Call	10,000	290.0036	0.0000	0.0000	0.0000	10,000	0.00
Oct 2016	DAUS	14.61 Put	18,400	407.4053	689.3925	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	179.5016	75.5131	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	404.2245	683.9944	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.65 Put	10,000	436.8481	725.0341	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	677.1402	393.7380	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	654.9522	377.5052	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	428.6023	0.0000	0.0000	0.0000	10,000	0.00
Oct 2016	DAUS	14.58 Call	12,000	330.5627	185.7824	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	3.0081	4.4022	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	63.5109	142.7431	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	2.9480	1.6891	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	2.7158	1.4815	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	34.3354	84.5366	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	288.7127	493.1017	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	249.5055	143.9681	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	786.6336	1103.0691	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	64.9047	32.8989	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	726.6172	1022.9828	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	73.5185	41.9134	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	13.60 Call	20,000	1048.0910	736.0926	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	612.8665	399.9155	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	65.6745	127.8880	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1241.2407	1581.4629	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	50.7755	29.3814	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	8.7045	13.2908	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	122.4934	212.1898	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	12.3677	4.9751	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	317.4641	466.0366	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	278.8266	194.7699	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	390.0546	554.0060	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	366.2145	264.6291	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	410.5869	548.5005	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	372.6852	284.5492	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	476.6155	629.5048	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	466.6480	360.1722	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	472.9640	603.3570	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	446.9001	361.2329	0.0000	0.0000	0	0.00		
			<u>291,815</u>					<u>30,000.00</u>	<u>0.00</u>	<u>9,008,016.00</u>	<u>0.00</u>
	Total		324,173					30,055.00	786,621.50	13,117,041.00	45,014,623,109.70
Future											
Sep 2016	EUUS	Future	13,286	1.1218	1.1274	0.0000	0.0000	0	0.00		
Dec 2016	EUUS	Future	13	1.1260	1.1317	0.0000	0.0000	0	0.00		
			<u>13,299</u>					<u>0.00</u>	<u>0.00</u>	<u>298,309.00</u>	<u>3,381,481,411.00</u>
	Total		13,299					0.00	0.00	298,309.00	3,381,481,411.00
Future											
Sep 2016	ZAAD	Future	10,281	10.8881	10.7409	10.9225	10.9205	3,396	36,881,354.40		
Dec 2016	ZAAD	Future	1,735	11.0549	10.9046	11.0900	11.0868	200	2,217,680.00		
Mar 2017	ZAAD	Future	3,405	11.2163	11.0623	0.0000	0.0000	0	0.00		
			<u>15,421</u>					<u>3,596.00</u>	<u>39,099,034.40</u>	<u>2,904,866.00</u>	<u>24,028,362,383.80</u>
	Total		15,421					3,596.00	39,099,034.40	2,937,243.00	24,028,362,383.80
Future											
Sep 2016	ZACA	Future	4,340	11.0571	10.8354	0.0000	0.0000	0	0.00		
			<u>4,340</u>					<u>0.00</u>	<u>0.00</u>	<u>51,883.00</u>	<u>460,993,564.30</u>
	Total		4,340					0.00	0.00	51,883.00	460,993,564.30
Future											
Sep 2016	ZAEU	Future	33,641	16.1427	15.7638	16.2185	16.0830	2,437	39,255,120.60		

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Dec 2016	ZAEU	Future	24,671	16.4893	16.1017	16.5129	16.5129	1,187	19,500,528.90		
Mar 2017	ZAEU	Future	5,010	16.8273	16.4294	0.0000	0.0000	0	0.00		
Jun 2017	ZAEU	Future	77,351	17.2263	16.8182	0.0000	0.0000	60	1,032,750.00		
			<u>140,673</u>					<u>3,684.00</u>	<u>59,788,399.50</u>	<u>9,302,181.00</u>	<u>127,712,572,051.50</u>
Option											
Sep 2016	ZAEU	14.87 Put	10,000	4.1348	6.8313	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	15.81 Call	10,000	413.1853	170.6043	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	16.68 Call	20,000	55.5949	14.3925	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.50 Call	450	649.4201	467.1983	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	908.6441	1149.0733	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	10.1625	7.6481	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>	<u>0.00</u>
	Total		187,045					3,684.00	59,788,399.50	14,085,872.00	127,712,572,051.50
Future											
Sep 2016	ZAFR	Future	1,858	14.7448	14.4292	0.0000	0.0000	0	0.00		
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>556,466.00</u>	<u>5,777,764,576.10</u>
	Total		1,858					0.00	0.00	556,466.00	5,777,764,576.10
Future											
Sep 2016	ZAGB	Future	45,967	19.0860	18.6220	19.1708	18.9638	24,663	467,910,775.80		
Dec 2016	ZAGB	Future	32,280	19.4557	18.9821	19.5318	19.5100	12,198	235,813,959.20		
Mar 2017	ZAGB	Future	3,551	19.8147	19.3287	19.8832	19.6868	35	691,984.00		
Jun 2017	ZAGB	Future	12,625	20.2372	19.7387	0.0000	0.0000	100	2,023,850.00		
			<u>94,423</u>					<u>36,996.00</u>	<u>706,440,569.00</u>	<u>6,414,411.00</u>	<u>104,630,081,692.20</u>
Option											
Sep 2016	ZAGB	18.90 Call	1,050	335.6453	115.6400	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	18.90 Put	1,050	149.6453	393.6400	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	0.0555	0.0448	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	700	0.1032	0.3168	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	0.2510	0.0927	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	70.7926	110.7032	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2170.4113	2570.3791	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	49.8013	53.8646	0.0000	0.0000	0	0.00		
			<u>18,755</u>					<u>0.00</u>	<u>0.00</u>	<u>1,738,008.00</u>	<u>0.00</u>
	Total		113,178					36,996.00	706,440,569.00	8,152,419.00	104,630,081,692.20
Future											
Sep 2016	ZAJY	Future	18,297	0.1401	0.1376	0.1401	0.1401	5	70,050.00		
Dec 2016	ZAJY	Future	3,592	0.1432	0.1406	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,368	0.1461	0.1434	0.0000	0.0000	0	0.00		

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			23,257					5.00	70,050.00	795,414.00	8,566,985,976.20
	Total		23,257					5.00	70,050.00	795,414.00	8,566,985,976.20
Future											
	Sep 2016 ZAKS	Future	1,266	0.1421	0.1378	0.0000	0.0000	1,266	17,154,300.00		
	Dec 2016 ZAKS	Future	1,382	0.1416	0.1376	0.0000	0.0000	1,382	18,657,000.00		
			2,648					2,648.00	35,811,300.00	23,097.00	318,837,770.00
	Total		2,648					2,648.00	35,811,300.00	23,097.00	318,837,770.00
Future											
	Sep 2016 ZANZ	Future	100	10.5805	10.3877	0.0000	0.0000	0	0.00		
			100					0.00	0.00	143,850.00	1,100,211,760.00
	Total		100					0.00	0.00	163,850.00	1,100,211,760.00
Future											
	Sep 2016 ZAUM	Future	467	14.3905	13.9827	14.4227	14.2621	63	90,238,360.00		
	Dec 2016 ZAUM	Future	347	14.6438	14.2281	14.6787	14.5133	179	260,274,230.00		
	Mar 2017 ZAUM	Future	53	14.8853	14.4610	14.7523	14.7523	3	4,425,690.00		
	Jun 2017 ZAUM	Future	0	15.1676	14.7347	14.9905	14.9905	3	4,497,150.00		
			867					248.00	359,435,430.00	131,015.00	147,551,882,920.00
	Total		867					248.00	359,435,430.00	135,538.00	147,551,882,920.00
Future											
	Sep 2016 ZAUS	Future	366,565	14.3905	13.9827	14.4800	14.2041	70,670	1,007,201,504.30		
	Dec 2016 ZAUS	Future	178,146	14.6438	14.2281	14.7290	14.4542	16,765	244,248,695.70		
	Mar 2017 ZAUS	Future	84,239	14.8853	14.4610	14.9079	14.7254	1,100	16,342,392.40		
	Jun 2017 ZAUS	Future	150,181	15.1676	14.7347	14.9905	14.9905	500	7,495,250.00		
	Sep 2017 ZAUS	Future	2,700	15.4379	14.9971	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	15.7694	15.3373	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	16.1008	15.6774	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	16.4323	16.0175	0.0000	0.0000	0	0.00		
			782,641					89,035.00	1,275,287,842.40	119,064,361.00	1,321,852,368,406.40
Option											
	Sep 2016 ZAUS	13.00 Put	10,000	3.1705	4.6189	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.24 Put	405	4.8482	8.2870	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.50 Put	11,000	8.1987	28.8416	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.56 Put	20,000	9.3640	38.3203	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.68 Put	525	12.4024	64.2058	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.70 Put	1,400	13.0242	69.5276	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.78 Put	525	20.2023	93.9865	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.00 Call	47,050	446.6349	172.2297	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.00 Put	3,500	56.1349	189.5297	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	307.0231	99.5293	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	116.5231	316.8293	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	248.8821	74.0784	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	267.0429	556.9100	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	123.4952	28.5377	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	332.9952	645.8377	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	117.4789	26.6997	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	405.3339	737.6958	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	90.9928	19.2976	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	451.4448	794.5884	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	5,650	42.5981	9.1448	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	652.0981	1026.4448	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	24.6547	5.5627	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	18.9577	4.3921	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.50 Call	500	11.2659	2.7812	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	700	1218.2184	1619.5293	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1316.2690	1719.1008	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	4.5636	1.3004	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	3.1868	0.9397	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	1.5862	0.5056	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1.2807	0.4194	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	1.0262	0.3460	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	0.9928	0.3362	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	0.9298	0.3177	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.2072	0.1369	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0044	0.0021	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.5273	18.1391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	38.0850	56.3441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	67.3923	117.2970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	98.9680	165.5719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1424.0642	1085.9133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	120.2642	197.8133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	122.1795	200.7944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	153.6287	249.0466	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1147.7945	851.9846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	203.9945	323.8846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	218.9931	344.4872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	225.1935	352.9384	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	948.4636	686.8778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,390	304.6636	458.7778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	899.6677	647.3589	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	14.09 Call	1,200	893.7003	642.5503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	343.9590	509.6706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	352.1658	520.1942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	841.2758	600.5548	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	386.1438	563.4318	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	1,040	408.3119	591.3658	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	431.1980	620.8059	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	753.8171	532.9464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	504.0976	713.1257	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	600	673.5939	473.2834	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	529.7939	745.1834	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	599.7897	831.3834	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	616.7349	851.8378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	588.0116	410.5961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	640.0904	879.4261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	700.2800	950.5327	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	521.4007	362.2985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	814.8404	1083.6538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	471.8421	326.9275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	828.0421	1098.8275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,000	439.1918	303.8618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	965.5590	1254.3941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	972.6891	1262.3455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	355.6583	244.3992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1111.8583	1416.2992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	336.2444	230.1031	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1187.7632	1498.5659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1241.9047	1556.9457	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1328.5655	1649.9192	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1425.1669	1752.9471	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	1,500	259.8132	174.4335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	233.2455	156.0902	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1589.4455	1927.9902	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	215.5603	143.9547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	186.9038	124.4274	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1993.0849	2352.7841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2046.1803	2408.1315	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	157.7461	104.7295	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2189.2254	2556.7511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	135.2889	89.6768	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	122.8232	82.8797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	118.6821	80.7624	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	17.00 Call	52,533	115.4797	79.1252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	90.1914	65.4615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	85.5156	62.2548	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	79.3368	58.0118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	78.2550	57.2677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	68.2957	50.4070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	66.6002	49.2356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	65.5074	48.4804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	64.9718	48.1106	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	44.4959	25.2230	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	41.2446	23.2295	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	40.5525	22.8069	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	35.6940	19.8593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	32.7607	18.0966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	22.1282	11.8333	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	21.1707	11.2804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	20.0729	10.6493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	17.7155	9.3040	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	15.7617	8.2005	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	14.6622	7.5844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	12.9100	6.6108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	12.2213	6.2310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	7.4078	3.6321	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	5.3705	2.5692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	5.0717	2.4158	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	31.8952	58.1434	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	46,000	127.8551	197.1402	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	438.6373	597.9372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	701.0862	911.5043	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1048.1441	1306.0807	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1134.5276	1402.4875	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1373.4371	1665.2523	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1402.8570	1697.0888	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2204.8394	2543.1816	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	261.7406	195.1483	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	169.4983	136.3672	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	168.9864	135.9899	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	144.1218	110.0002	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	129.5918	87.9425	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	39.7769	24.9330	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	417.5022	539.5895	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	519.5113	664.7994	0.0000	0.0000	0	0.00

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Jun 2017	ZAUS	14.23 Put	2,000	567.4225	725.6097	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	894.9269	1105.2883	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1266.3207	1515.0696	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Call	2,280	841.7488	675.3770	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1454.1488	1720.6770	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.26 Call	2,850	708.3343	567.2817	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.73 Call	2,000	601.3369	477.6439	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	374.5103	304.2820	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	330.9877	270.7193	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	265.1987	193.4763	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.75 Put	2,000	151.6287	226.5695	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	429.0602	554.4066	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	458.2326	591.3107	0.0000	0.0000	0	0.00	
			<u>1,874,333</u>					<u>0.00</u>	<u>0.00</u>	<u>28,223,854.00</u>
		Total	<u>2,656,974</u>					<u>89,035.00</u>	<u>1,275,287,842.40</u>	<u>147,288,215.00</u>
										<u>1,321,852,368,406.40</u>

Grand Total	<u>3,394,355</u>							<u>166,267.00</u>	<u>2,476,719,246.80</u>	<u>196,133,594</u>	<u>1,831,062,616,586.00</u>
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