



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0432	2.0280	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	15.0485	14.8820	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	15.1748	15.0071	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	17.3442	17.1205	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.2465	18.0077	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	0.0606	0.0456	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	21.20 Put	12,264	3827.2836	4051.5492	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	2,467	13.3670	13.2919	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	410	13.3722	13.2972	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	13.3854	13.3103	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.4119	13.3367	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.4435	13.3680	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	13.4461	13.3706	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	70	13.4514	13.3758	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	13.4882	13.4122	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	2,000	13.5222	13.4458	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.6477	13.5704	0.0000	0.0000	0	0.00	
			<u>7,742</u>					<u>0.00</u>	<u>0.00</u>	<u>3,972,413.00</u>
										<u>43,059,442,053.20</u>
<b>Option</b>										
Aug 2016	DAUS	14.22 Put	6,600	879.2242	956.8790	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.43 Put	6,600	1089.2189	1166.7504	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	2499.2000	2576.7141	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	0.0115	0.0248	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.32 Call	2,000	146.3791	120.0967	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.08 Put	6,600	730.5645	805.5112	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.24 Put	6,600	888.7520	963.8236	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	0.1090	0.3133	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	229.2768	292.1613	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	0.0000	0.1130	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	0.0000	0.0621	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.18 Call	40,000	8.8592	9.2726	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.15 Call	40,000	0.4456	0.5620	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.00 Call	40,000	0.0484	0.0957	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.83 Put	6,600	500.3705	572.1837	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.95 Put	18,400	607.7724	680.6175	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.11 Call	18,400	19.6710	18.8327	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	4.3102	4.3051	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	0.4615	0.6071	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	1551.7837	1626.1680	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	0.0450	0.0570	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	3.0654	4.2297	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	337.1586	387.2056	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	0.4423	0.3800	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	0.3223	0.2764	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	14.58 Call	12,000	106.5752	99.8074	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	13.1221	16.7642	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	397.3715	446.8091	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	0.2916	0.2608	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	0.2501	0.2237	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	276.9256	317.6601	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	1614.3151	1686.5896	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	23.1822	22.3481	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	1512.5059	1583.5406	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	27.9805	28.0942	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.60 Call	21,000	442.0239	417.0123	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.25 Call	31,500	237.7914	225.3536	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	13.26 Put	9,615	320.9672	361.7597	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	2100.0167	2173.8702	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	22.8839	25.1918	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	29.5890	34.9732	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	451.2624	498.9144	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	3.6903	3.9274	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	757.8105	815.0859	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	124.6228	122.0332	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	861.7954	921.2606	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	170.3622	166.6189	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	807.5977	856.7771	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	204.5862	198.9384	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	903.9946	954.1030	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	254.0654	245.1667	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	842.0305	882.1208	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	288.1978	278.4464	0.0000	0.0000	0	0.00	
			<u>364,869</u>					<u>0.00</u>	<u>0.00</u>	<u>8,692,466.00</u>
		<b>Total</b>	<b>372,611</b>					<b>0.00</b>	<b>0.00</b>	<b>12,664,879.00</b>
										<b>43,059,442,053.20</b>
<b>Future</b>										
Sep 2016	EUUS	Future	13,296	1.1275	1.1214	0.0000	0.0000	1,341	15,115,817.00	
			<u>13,296</u>					<u>1,341.00</u>	<u>15,115,817.00</u>	<u>284,981.00</u>
		<b>Total</b>	<b>13,296</b>					<b>1,341.00</b>	<b>15,115,817.00</b>	<b>284,981.00</b>
										<b>3,233,008,219.00</b>
<b>Future</b>										
Sep 2016	ZAAD	Future	13,220	10.3043	10.2442	10.2866	10.2817	200	2,056,830.00	
Dec 2016	ZAAD	Future	12	10.4625	10.4003	10.4600	10.4600	5	52,300.00	
Mar 2017	ZAAD	Future	3,305	10.6110	10.5469	0.0000	0.0000	0	0.00	
			<u>16,537</u>					<u>205.00</u>	<u>2,109,130.00</u>	<u>2,888,079.00</u>
		<b>Total</b>	<b>16,537</b>					<b>205.00</b>	<b>2,109,130.00</b>	<b>2,920,456.00</b>
										<b>23,847,833,320.50</b>
<b>Future</b>										
Sep 2016	ZACA	Future	2,220	10.4212	10.3408	0.0000	0.0000	4,400	45,793,000.00	
			<u>2,220</u>					<u>4,400.00</u>	<u>45,793,000.00</u>	<u>47,653.00</u>
		<b>Total</b>	<b>2,220</b>					<b>4,400.00</b>	<b>45,793,000.00</b>	<b>47,653.00</b>
										<b>413,709,755.50</b>
<b>Future</b>										
Sep 2016	ZADK	Future	336	2.0380	2.0154	0.0000	0.0000	0	0.00	
			<u>336</u>					<u>0.00</u>	<u>0.00</u>	<u>2,162.00</u>
		<b>Total</b>	<b>336</b>					<b>0.00</b>	<b>0.00</b>	<b>2,162.00</b>
										<b>48,580,437.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Sep 2016	ZAEU	Future	31,561	15.1342	14.9671	15.1871	15.0650	1,428	21,621,000.30	
Dec 2016	ZAEU	Future	17,731	15.4626	15.2912	15.5320	15.5200	1,021	15,860,320.00	
Mar 2017	ZAEU	Future	5,046	15.7758	15.6002	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.1454	15.9638	0.0000	0.0000	0	0.00	
			<u>131,629</u>					<u>2,449.00</u>	<u>37,481,320.30</u>	<u>9,229,786.00</u> <u>126,523,858,899.50</u>
<b>Option</b>										
Sep 2016	ZAEU	14.87 Put	10,000	161.3728	229.7089	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	85.4338	62.2703	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	14.2308	10.5901	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	286.4565	251.2678	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1652.4174	1797.7253	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	3.1555	2.3859	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>
		<b>Total</b>	<b>178,001</b>					<b>2,449.00</b>	<b>37,481,320.30</b>	<b>14,013,477.00</b> <b>126,523,858,899.50</b>
<b>Future</b>										
Sep 2016	ZAFR	Future	1,858	13.9538	13.7560	0.0000	0.0000	0	0.00	
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>555,318.00</u> <u>5,760,951,477.40</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	76,301	17.4156	17.1912	17.4963	17.2261	708	12,270,485.00	
Dec 2016	ZAGB	Future	2,595	17.7565	17.5267	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	1,277	18.0788	17.8431	17.9911	17.9911	3	53,973.30	
Jun 2017	ZAGB	Future	37,392	18.4603	18.2180	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	19.1921	18.9610	0.0000	0.0000	0	0.00	
			<u>118,085</u>					<u>711.00</u>	<u>12,324,458.30</u>	<u>6,173,181.00</u> <u>100,025,871,733.40</u>
<b>Option</b>										
Sep 2016	ZAGB	18.90 Put	1,050	1508.7008	1723.8678	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	2.3380	2.5132	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	0.5310	0.5142	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.0336	0.0358	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	385.7127	485.6784	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	1097.9778	1266.1790	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3704.8182	3935.5520	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	5307.1729	5526.2396	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	21.0003	14.9422	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	3.2738	2.1283	0.0000	0.0000	0	0.00	
			<u>20,054</u>					<u>0.00</u>	<u>0.00</u>	<u>1,729,689.00</u> <u>0.00</u>
		<b>Total</b>	<b>138,139</b>					<b>711.00</b>	<b>12,324,458.30</b>	<b>7,902,870.00</b> <b>100,025,871,733.40</b>

<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>		
<b>Future</b>											
Sep 2016	ZAJY	Future	17,257	0.1339	0.1322	0.0000	0.0000	3,015	40,123,318.50		
Dec 2016	ZAJY	Future	3,592	0.1368	0.1351	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,368	0.1396	0.1379	0.0000	0.0000	0	0.00		
			<u>22,217</u>					<u>3,015.00</u>	<u>40,123,318.50</u>	<u>778,400.00</u>	<u>8,324,968,171.90</u>
		<b>Total</b>	<b>22,217</b>					<b>3,015.00</b>	<b>40,123,318.50</b>	<b>778,400.00</b>	<b>8,324,968,171.90</b>
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1315	0.1307	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>20,449.00</u>	<u>283,026,470.00</u>
		<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	621	13.4224	13.3472	13.3813	13.3037	43	57,398,150.00		
Dec 2016	ZAUM	Future	132	13.6608	13.5834	13.5915	13.5754	15	20,371,200.00		
Mar 2017	ZAUM	Future	52	13.8815	13.8026	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	14.1419	14.0602	0.0000	0.0000	0	0.00		
			<u>808</u>					<u>58.00</u>	<u>77,769,350.00</u>	<u>128,645.00</u>	<u>144,177,236,780.00</u>
		<b>Total</b>	<b>808</b>					<b>58.00</b>	<b>77,769,350.00</b>	<b>133,168.00</b>	<b>144,177,236,780.00</b>
<b>Future</b>											
Sep 2016	ZAUS	Future	478,683	13.4224	13.3472	13.4728	13.3048	48,833	653,281,921.20		
Dec 2016	ZAUS	Future	114,551	13.6608	13.5834	13.7050	13.5623	12,536	170,733,366.10		
Mar 2017	ZAUS	Future	32,271	13.8815	13.8026	13.8454	13.7700	104	1,433,966.00		
Jun 2017	ZAUS	Future	158,060	14.1419	14.0602	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	14.3865	14.3071	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	14.6336	14.5649	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.8807	14.8226	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.1278	15.0804	0.0000	0.0000	0	0.00		
			<u>786,475</u>					<u>61,473.00</u>	<u>825,449,253.30</u>	<u>116,706,675.00</u>	<u>1,288,135,818,362.60</u>
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	179.0465	216.7872	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	12,450	312.1751	362.5682	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	349.3911	402.0657	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	429.5159	486.2912	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	443.5604	500.9603	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	501.5545	561.2817	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,550	96.5641	86.2138	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	66.1764	58.9538	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	843.7764	911.7538	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	54.5861	48.6436	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.50 Put	47,300	1114.6377	1185.8371	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	30.4904	27.2136	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	1208.0904	1280.0136	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	29.3274	26.1784	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1302.7030	1375.2177	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	24.1462	21.4864	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1359.8918	1432.5343	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	13.2225	11.7878	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1590.8225	1664.5878	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	8.5033	7.6371	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	6.8092	6.1417	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	2181.0864	2255.9909	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	2280.3884	2355.3660	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	1.9513	1.8124	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	1.3372	1.3347	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	1.1391	1.3112	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1.1438	1.3129	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	1.1528	1.3194	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	1.1545	1.3208	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	1.1583	1.3238	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.6932	0.7109	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0113	0.0128	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	35.4963	41.9496	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	12,196	118.8380	139.8215	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	138.0047	161.0521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,000	257.3875	291.8074	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	343.8868	384.1586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	718.2342	684.1963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	3,300	402.0974	445.7105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	12,346	475.7091	523.0256	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	545.9576	521.2888	0.0000	0.0000	730	0.00
Dec 2016	ZAUS	13.70 Put	2,000	585.1576	637.8888	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	614.9817	668.7564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	2,500	434.9343	416.0383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	774.1343	832.6383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	379.9729	364.2703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	913.5536	975.5415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	986.7154	1050.0859	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	1100.1627	1165.4002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	1138.8980	1204.7058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1241.6080	1308.7852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1298.0358	1365.8836	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	1379.4488	1447.7746	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1528.7188	1598.5545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	206.3665	198.9552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1545.5665	1615.5552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1716.6857	1788.0546	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1725.3589	1796.7926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	152.8904	148.0043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1892.0904	1964.6043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	142.0019	137.6090	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1981.2019	2054.2090	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	2044.0858	2117.4103	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2143.6838	2217.4646	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2253.3408	2327.5651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	110.1163	107.1117	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	12,196	98.9709	96.4242	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2438.1709	2513.0242	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	82.8253	82.6770	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2885.7978	2963.3493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2943.6483	3021.3010	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	73.7533	74.0371	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	3098.3640	3176.2547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	66.7456	67.3408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	62.8332	63.5940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	61.5271	62.3430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	60.5157	61.3722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	47.4123	47.3280	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	41.1091	41.1332	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	40.0169	40.0585	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.72 Call	0	38.9516	39.0097	0.0000	0.0000	6,600	0.00
Dec 2016	ZAUS	18.00 Call	1,500	30.1983	30.3763	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	28.5777	28.7740	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	27.5426	27.7499	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	27.0382	27.2507	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	13.0444	13.3262	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	11.9539	12.2328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	11.7235	12.0016	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	10.1249	10.3950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	9.1764	9.4396	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	5.8586	6.0818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	5.5704	5.7887	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	5.2423	5.4546	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	4.5472	4.7455	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	20.08 Call	750	3.9814	4.1667	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	3,300	3.6674	3.8448	0.0000	0.0000	6,540	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	3.1742	3.3381	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	2.9830	3.1412	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	1.6938	1.8059	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	1.1792	1.2675	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	1.1057	1.1903	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	118.7563	134.4691	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1718.3599	1786.2849	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1824.6658	1892.6960	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	2108.2945	2178.7739	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	2142.3694	2213.1029	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	3041.4996	3119.7294	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	91.2453	89.3897	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	90.6809	88.8409	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	63.7742	62.6499	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	49.9805	49.1989	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	12.7496	12.7163	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	1002.5251	1048.3519	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1447.2383	1501.1569	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1911.9139	1970.5890	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	2135.6193	2196.1110	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	351.2445	336.3065	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	242.0233	235.4229	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	205.2810	192.0345	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	125.7491	116.7968	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	792.2030	830.9934	0.0000	0.0000	0	0.00		
			<u>1,465,866</u>					<u>13,870.00</u>	<u>0.00</u>	<u>27,117,582.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,252,341</b>					<b>75,343.00</b>	<b>825,449,253.30</b>	<b>143,824,257.00</b>	<b>1,288,135,818,362.60</b>
	<b>Grand Total</b>		<b>3,035,742</b>					<b>87,522.00</b>	<b>1,056,165,647.40</b>	<b>191,773,538</b>	<b>1,785,276,660,932.50</b>